

A hypothetical study using fake data to map K10 psychological distress and SOFAS functioning measures to AQoL-6D health utility using data from a sample of young people presenting to primary mental health services

Catalogue of models

Alejandra R Scienceace^{1,2,*}

Fionn S Researchchamp^{3,2}

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¹ Awesome University, Shanghai

² August Institution, London

³ Highly Ranked Uni, Montreal

* Correspondence: Alejandra R Scienceace <fake_email@fake_institute.com>

This algorithm authored report summarises a number of longitudinal models for predicting AQOL-6D (weighted total) at two time-points. The descriptions of each model included in the report detail model predictor variables, parameter values and predictive performance. Report figures graphically illustrate the predictive performance of models when mean or sampled parameter values are used, with and without transformation of model outputs to enforce within range predictions. A number of these plots compare the performance of predictions when the original R model object (of class *brmsfit*) is used or when predictions are made from a summary table of model coefficients. Each model description also includes a catalogue reference number that is useful for retrieving the model data required to make predictions.

1 CHU9D generalised linear mixed model with Gaussian distribution and log link

This model predicts values at two timepoints for AQOL-6D (weighted total). The predictor variables are baseline values and subsequent changes in CHU9D (Child Health Utility (9 Dimension) total score). The catalogue reference for this model is CHU9D_1_GLM_GSN_LOG.

Table 1: CHU9D generalised linear mixed model with Gaussian distribution and log link

Parameter	Estimate	Est.Error	l-95% CI	u-95% CI	Rhat	Bulk_ESS	Tail_ESS
Group-Level Effects:							
fkClientID (Number of levels: 3965)							
sd(Intercept)	0.03	0.02	0.00	0.08	1.01	338	717
Population-Level Effects:							
Intercept	-1.38	0.02	-1.41	-1.34	1.00	8 337	5 710
CHU9D	1.30	0.02	1.25	1.34	1.00	9 638	6 299
Family Specific Parameters:							
sigma	0.17	0.00	0.16	0.17	1.01	809	1 003

Formula: AQOL6D ~CHU9D + (1 | fkClientID)

Family: gaussian

Links: mu = log; sigma = identity

Data: NULL (Number of observations: 3963)

Draws: 4 chains, each with iter = 4000; warmup = 2000; thin = 1;

total post-warmup draws = 8000

Draws were sampled using sample(hmc). For each parameter, Bulk_ESS and Tail_ESS are effective sample size measures, and Rhat is the potential scale reduction factor on split chains (at convergence, Rhat = 1).

Table 2: CHU9D generalised linear mixed model with Gaussian distribution and log link model performance parameters

Parameter*	Estimate	SE	95CI
R2	0.45	0.01	0.424 , 0.482
RMSE	0.24	0.00	0.238 , 0.242

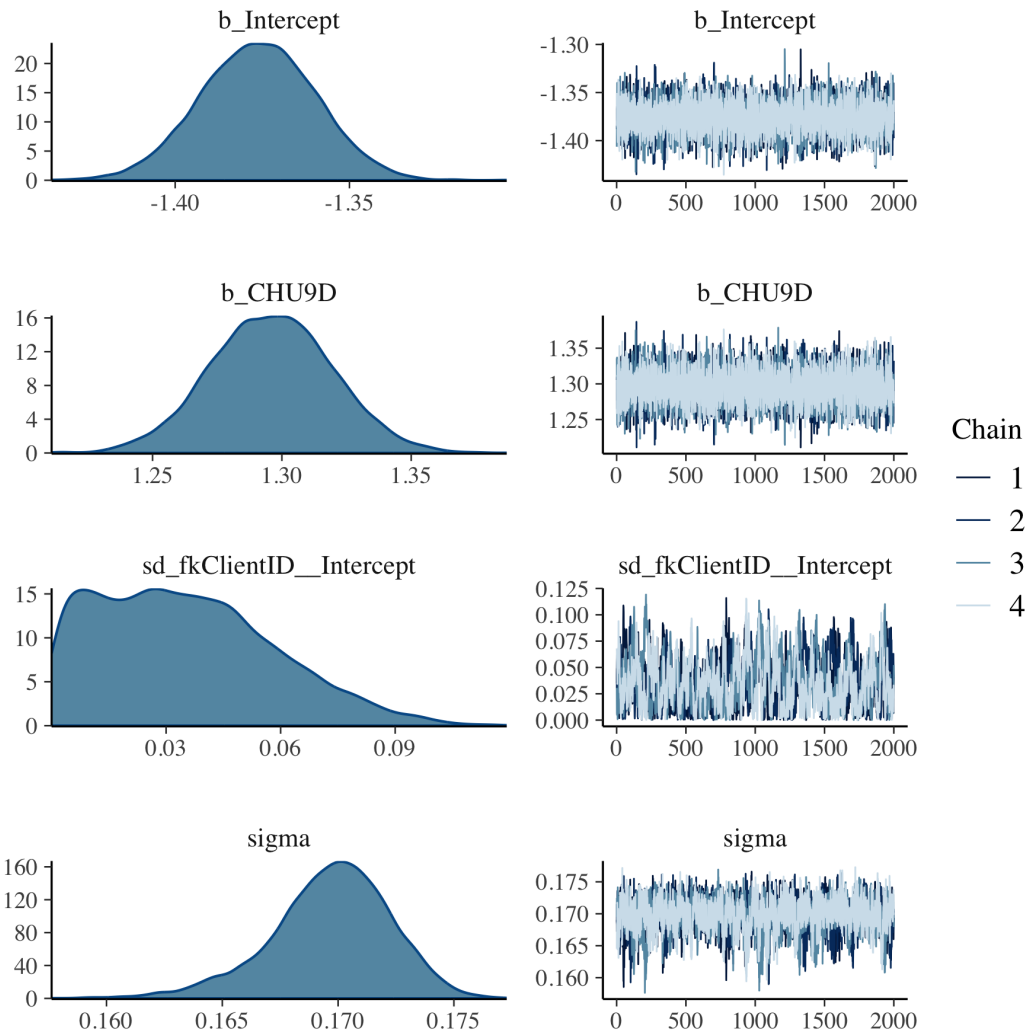


Figure 1: CHU9D generalised linear mixed model with Gaussian distribution and log link population and group level effects

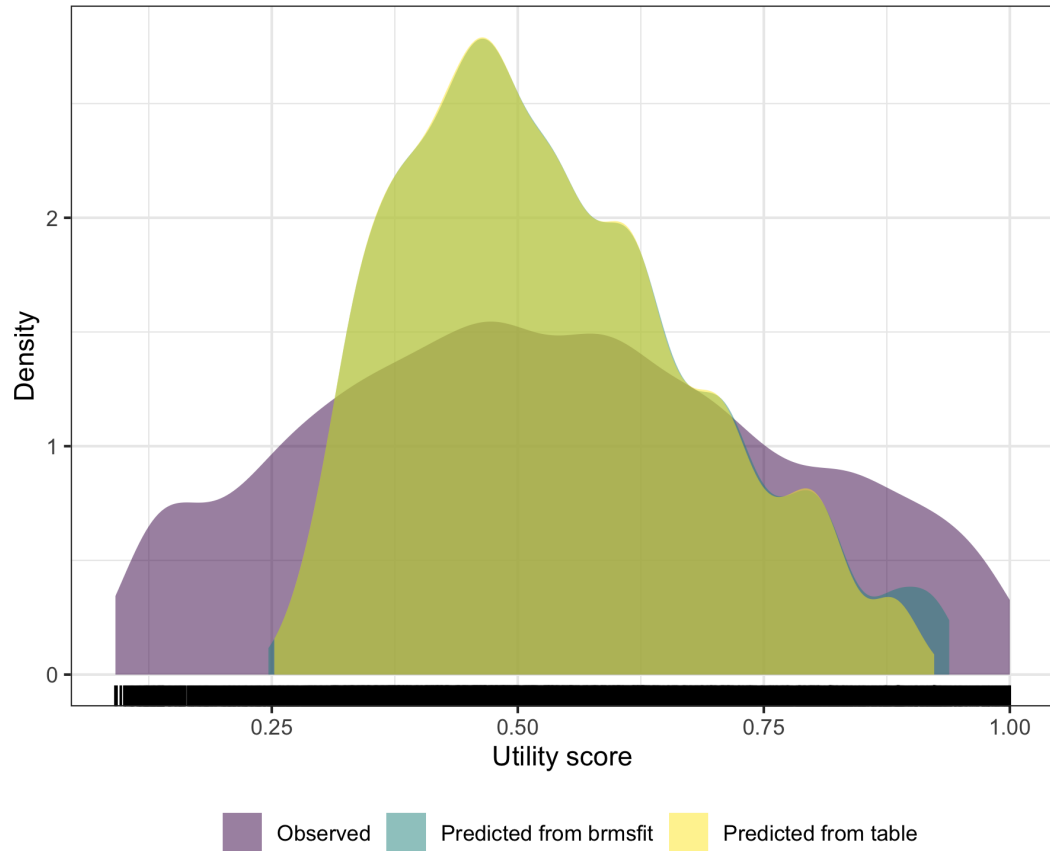


Figure 2: CHU9D generalised linear mixed model with Gaussian distribution and log link comparative densities of observed data and predictions using mean model parameter values

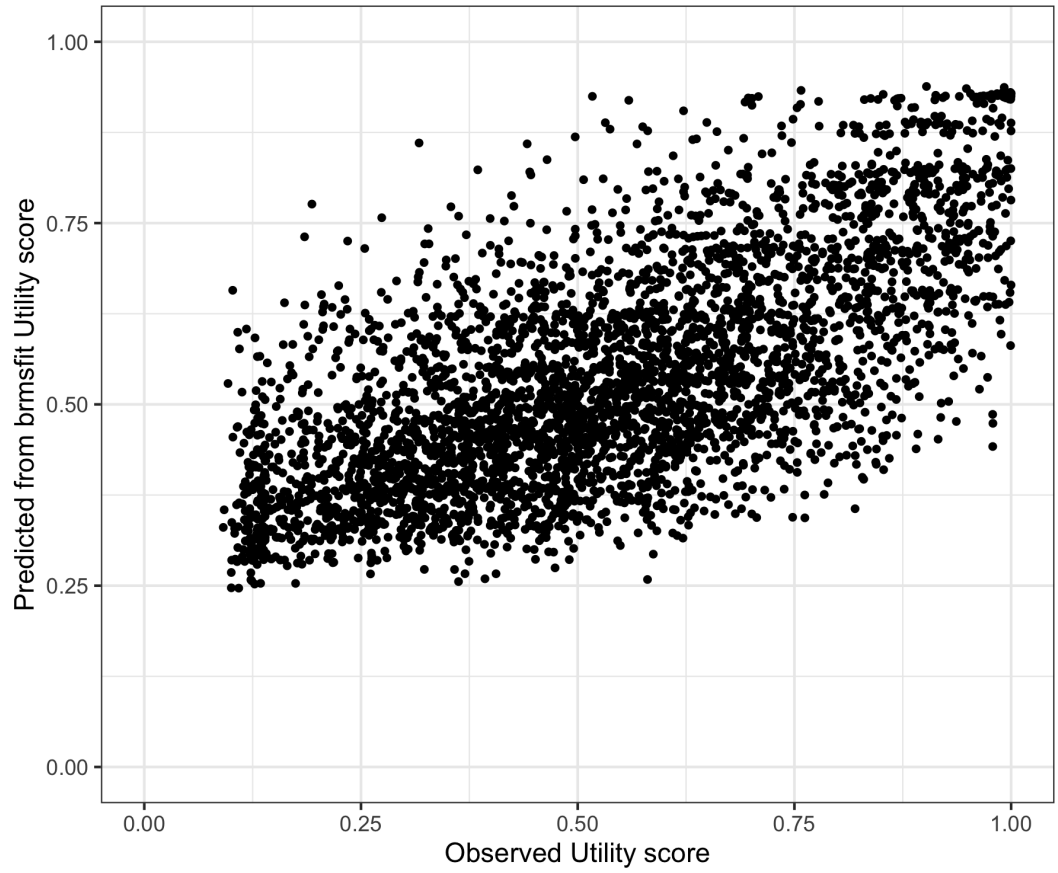


Figure 3: CHU9D generalised linear mixed model with Gaussian distribution and log link comparative scatter plot of observed and predictions using mean model parameter values

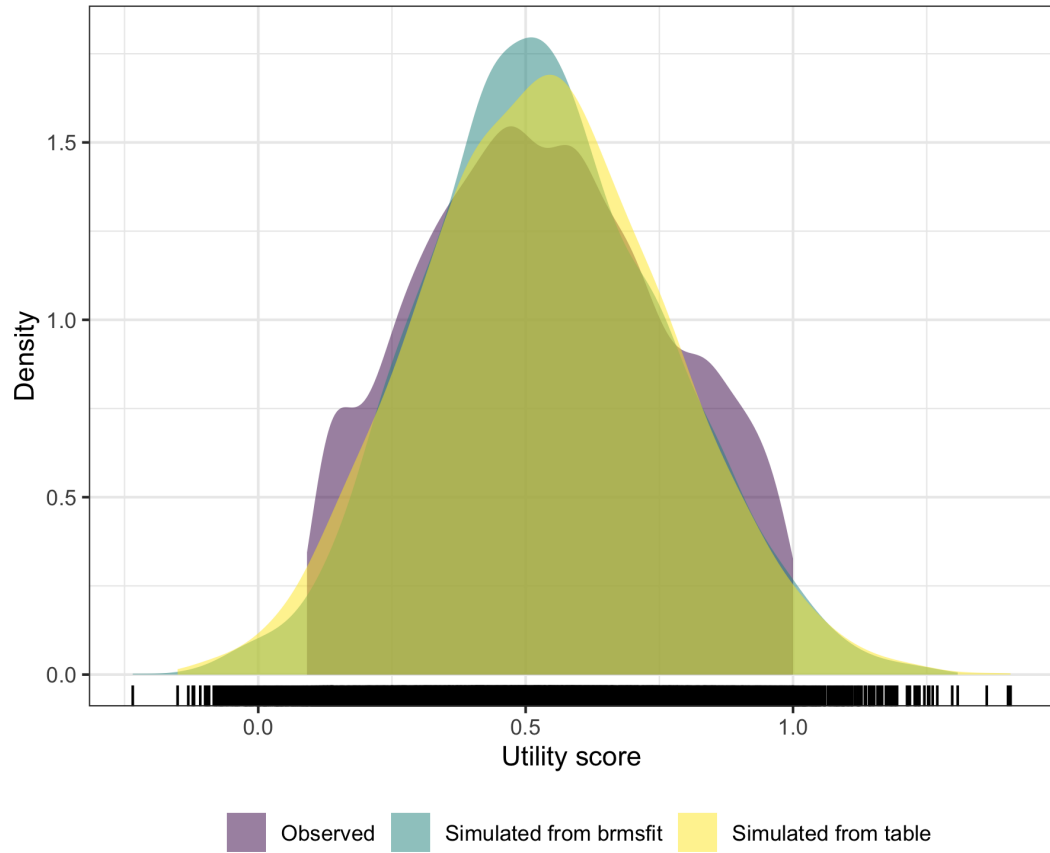


Figure 4: CHU9D generalised linear mixed model with Gaussian distribution and log link comparative densities of observed data and predictions using sampled model parameter values

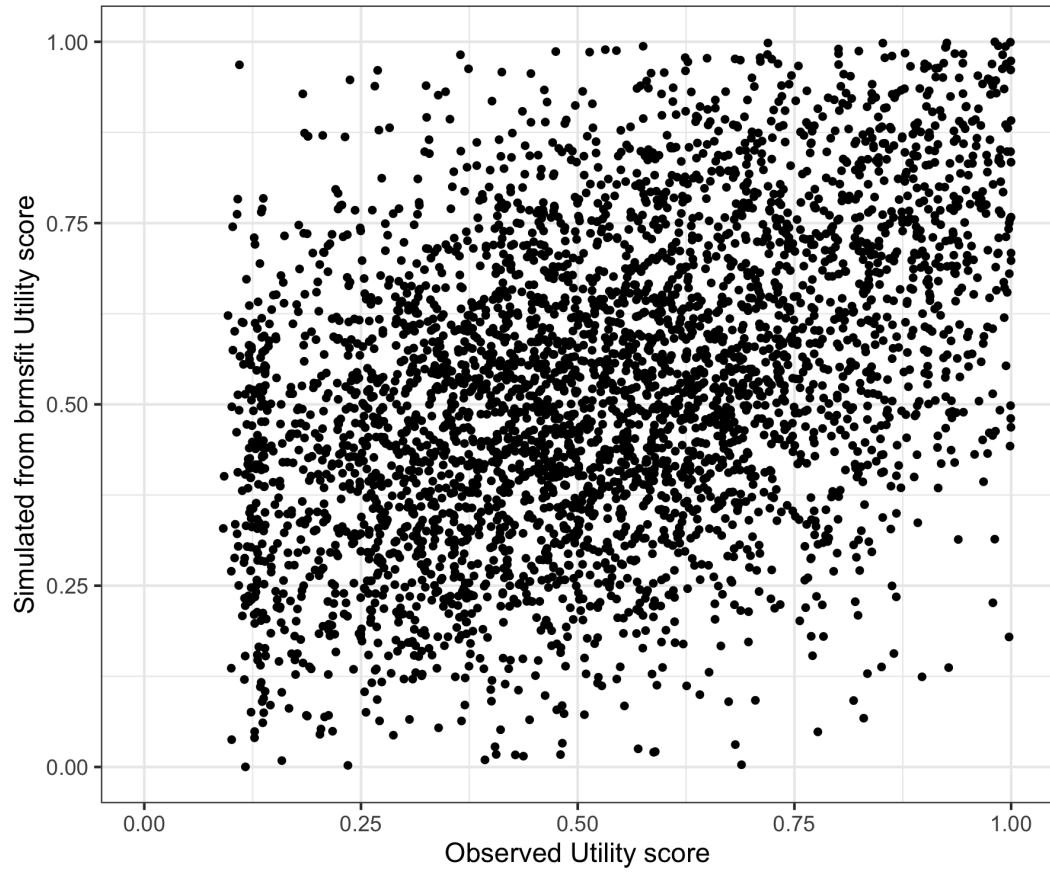


Figure 5: CHU9D generalised linear mixed model with Gaussian distribution and log link comparative scatter plot of observed and predictions using sampled model parameter values

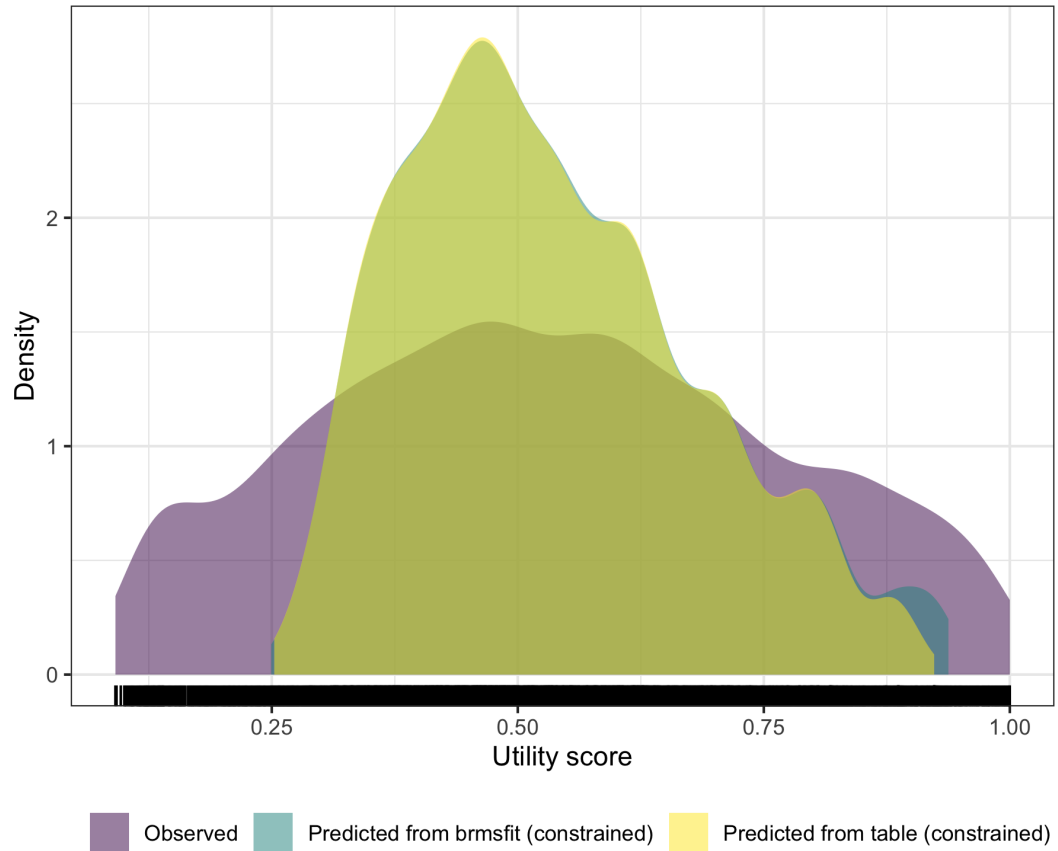


Figure 6: CHU9D generalised linear mixed model with Gaussian distribution and log link comparative densities of observed data and predictions using mean model parameter values and transformation of out of range predictions to upper and lower bounds

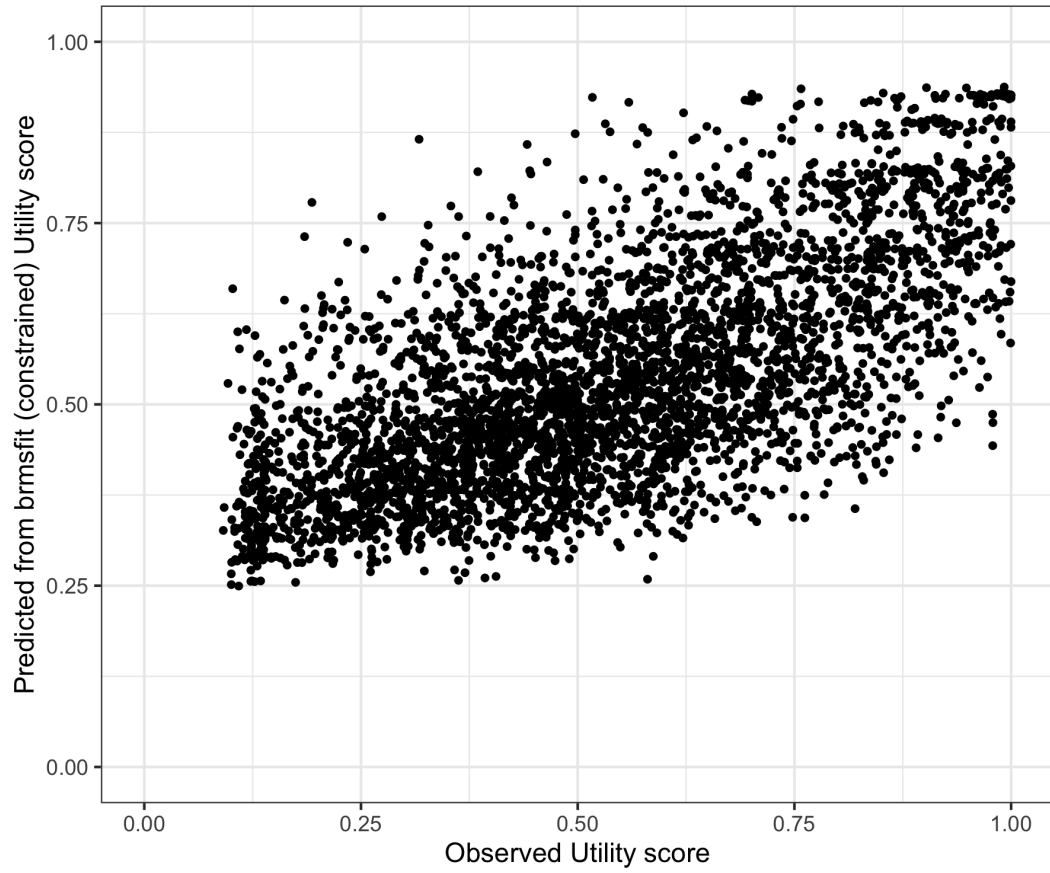


Figure 7: CHU9D generalised linear mixed model with Gaussian distribution and log link comparative scatter plot of observed and predictions using mean model parameter values and transformation of out of range predictions to upper and lower bounds

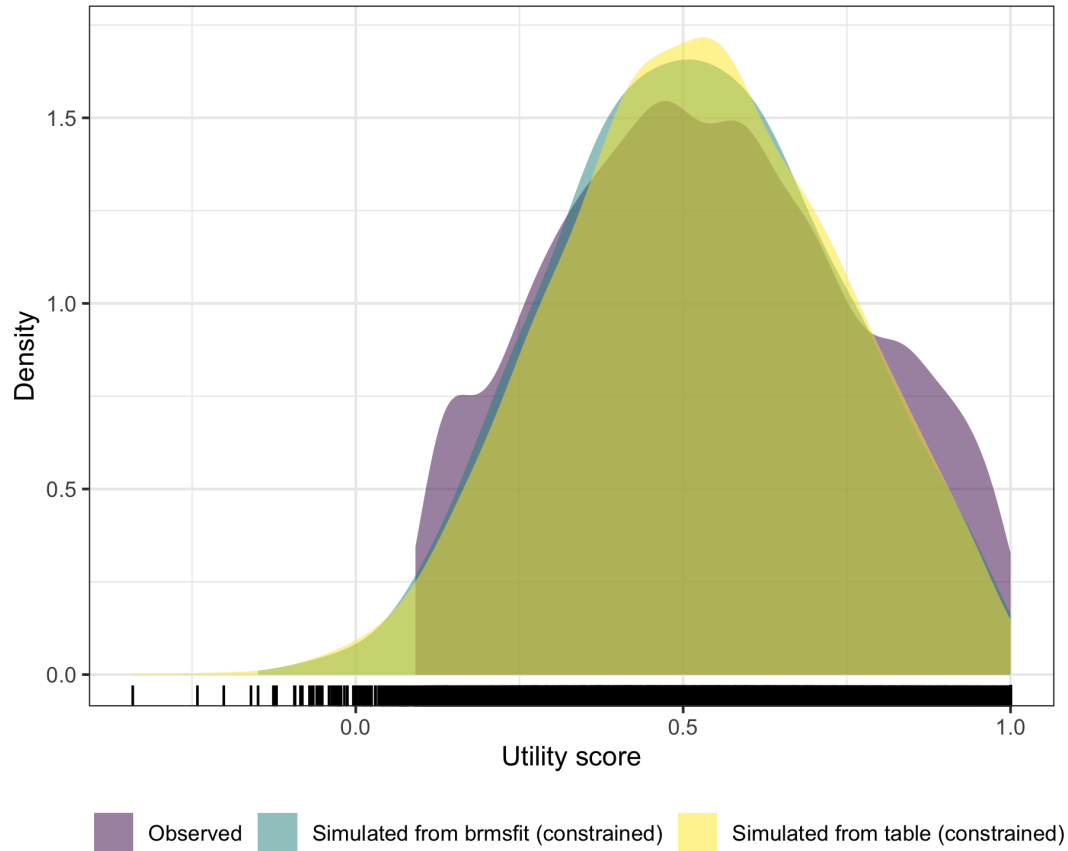


Figure 8: CHU9D generalised linear mixed model with Gaussian distribution and log link comparative densities of observed data and predictions using sampled model parameter values and transformation of out of range predictions to upper and lower bounds

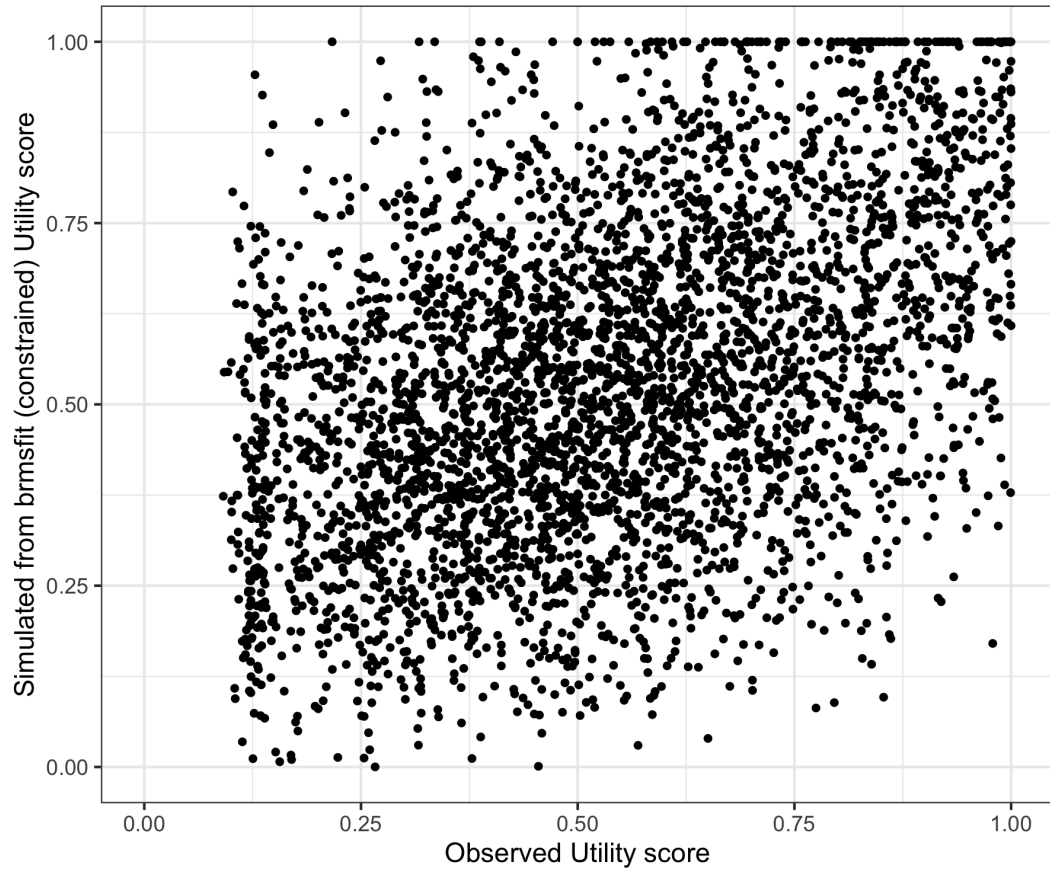


Figure 9: CHU9D generalised linear mixed model with Gaussian distribution and log link comparative scatter plot of observed and predictions using sampled model parameter values and transformation of out of range predictions to upper and lower bounds

2 CHU9D linear mixed model with complementary log log transformation

This model predicts values at two timepoints for AQOL-6D (weighted total). The predictor variables are baseline values and subsequent changes in CHU9D (Child Health Utility (9 Dimension) total score). The catalogue reference for this model is CHU9D_1_OLS_CLL.

Warning: Parts of the model have not converged (some Rhats are > 1.05). Be careful when analysing the results! We recommend running more iterations.

Warning: There were 210 divergent transitions after warmup. Increasing adapt_delta above 0.99 may help. See <http://mc-stan.org/misc/warnings>.

Table 3: CHU9D linear mixed model with complementary log log transformation

Parameter	Estimate	Est.Error	l-95% CI	u-95% CI	Rhat	Bulk_ESS	Tail_ESS
Group-Level Effects:							
fkClientID (Number of levels: 3965)							
sd(Intercept)	0.23	0.13	0.01	0.46	1.21	14	18
Population-Level Effects:							
Intercept	-1.64	0.03	-1.69	-1.59	1.00	9 404	5 392
CHU9D	2.42	0.04	2.34	2.51	1.00	9 652	5 090
Family Specific Parameters:							
sigma	0.53	0.07	0.37	0.60	1.20	14	21

Formula: AQOL6D_CLL ~CHU9D + (1 | fkClientID)

Family: gaussian

Links: mu = identity; sigma = identity

Data: NULL (Number of observations: 3963)

Draws: 4 chains, each with iter = 4000; warmup = 2000; thin = 1;

total post-warmup draws = 8000

Draws were sampled using sample(hmc). For each parameter, Bulk_ESS and Tail_ESS are effective sample size measures, and Rhat is the potential scale reduction factor on split chains (at convergence, Rhat = 1).

Table 4: CHU9D linear mixed model with complementary log log transformation model performance parameters

Parameter*	Estimate	SE	95CI
R2	0.55	0.10	0.432 , 0.777
RMSE	1.09	0.02	1.08 , 1.107

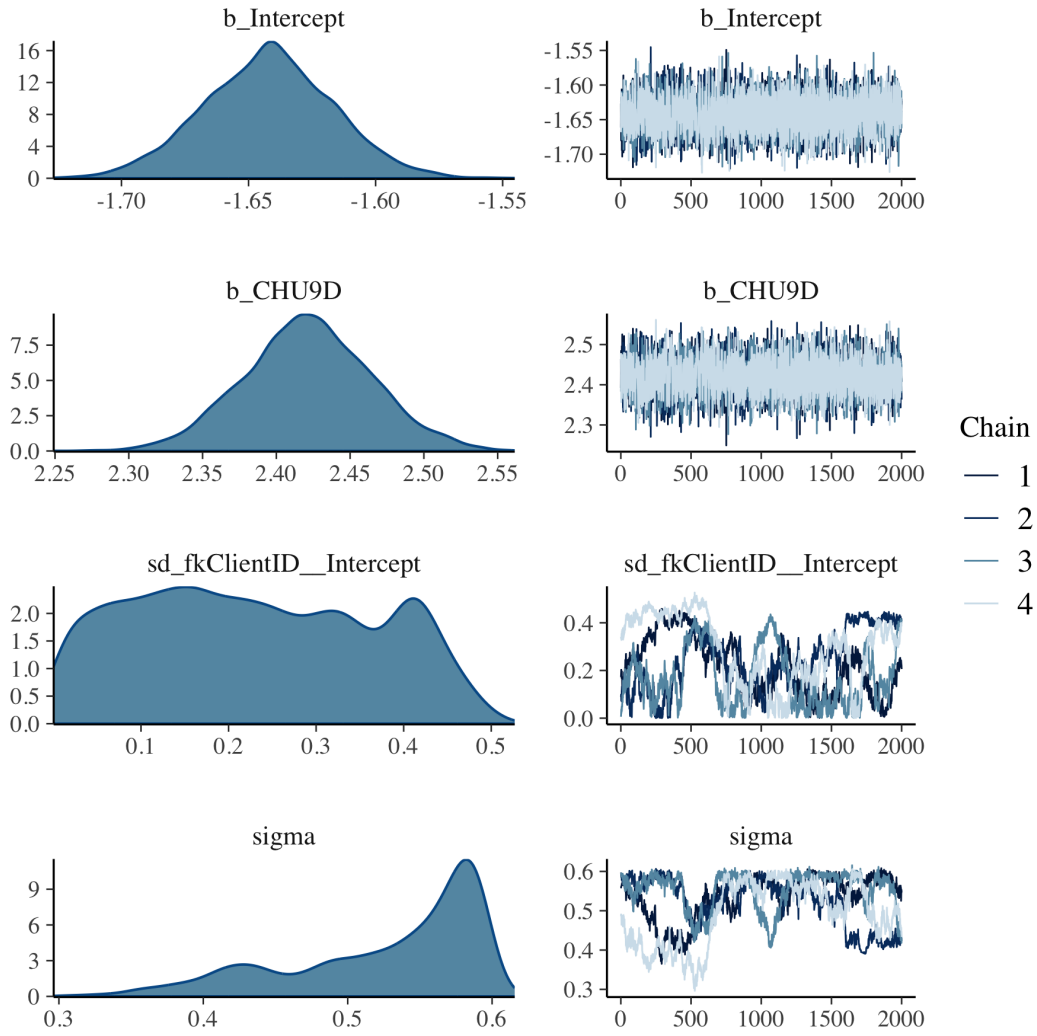


Figure 10: CHU9D linear mixed model with complementary log log transformation population and group level effects

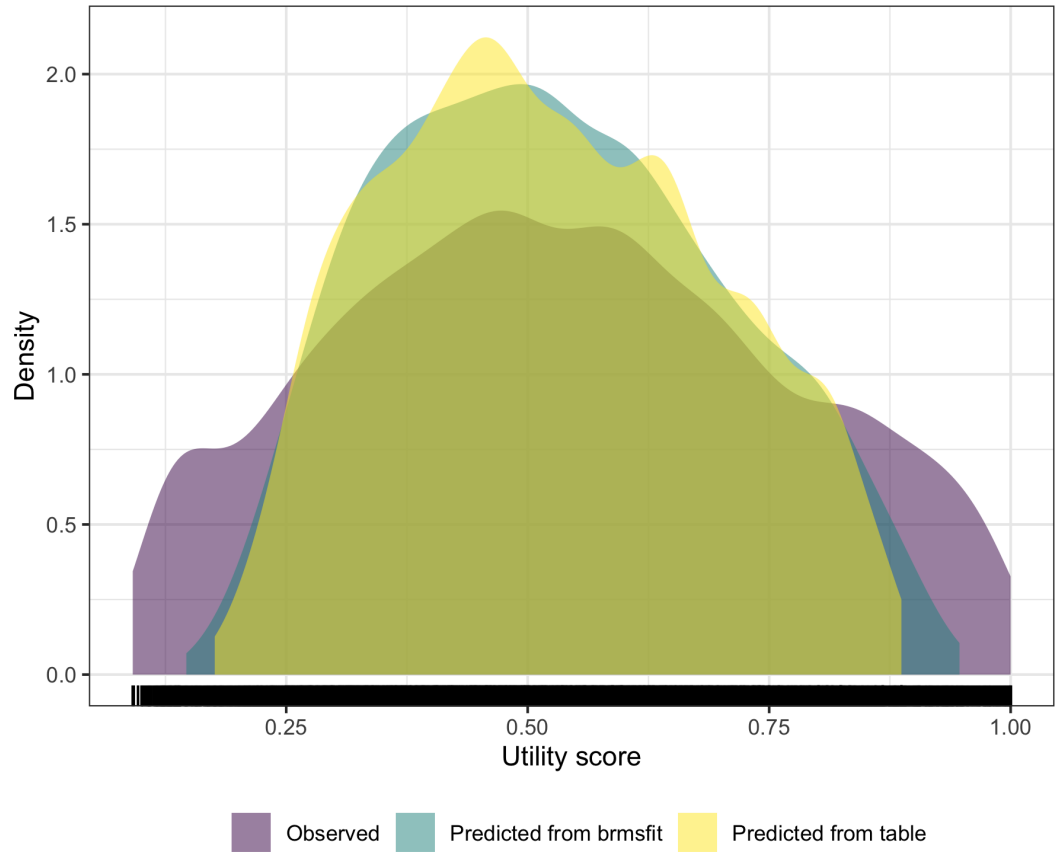


Figure 11: CHU9D linear mixed model with complementary log log transformation comparative densities of observed data and predictions using mean model parameter values

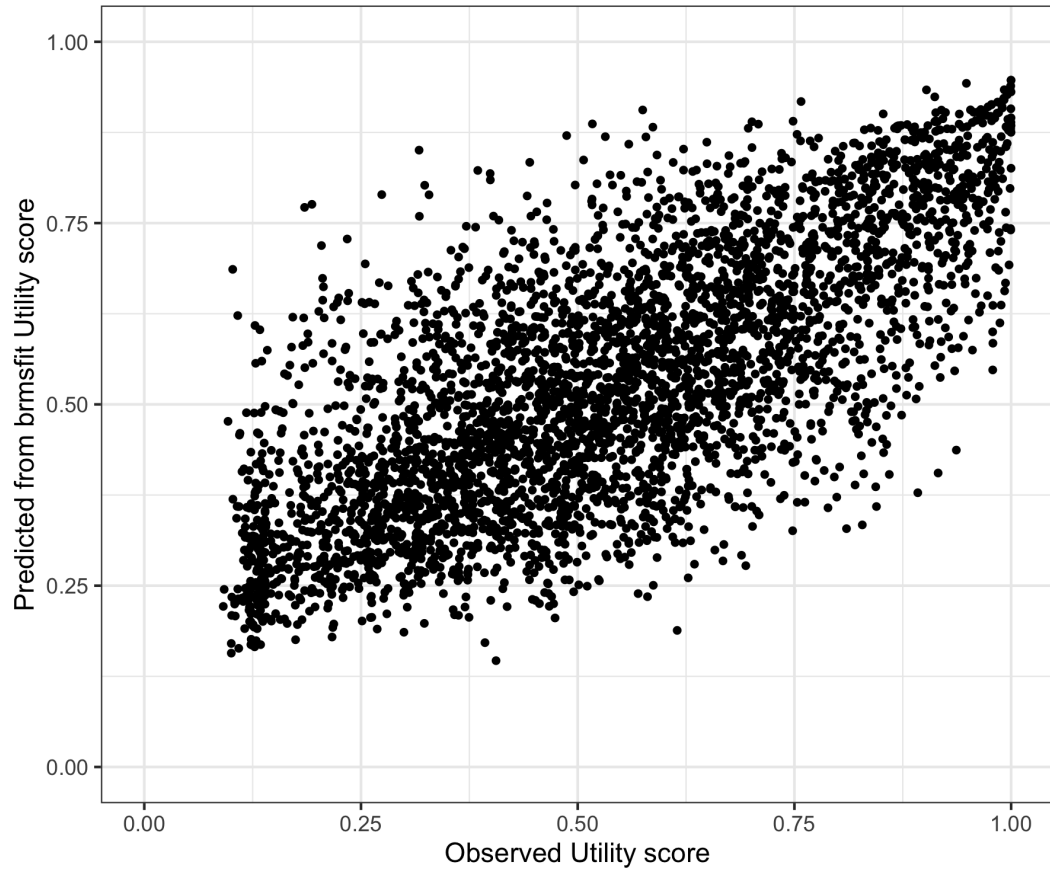


Figure 12: CHU9D linear mixed model with complementary log log transformation comparative scatter plot of observed and predictions using mean model parameter values

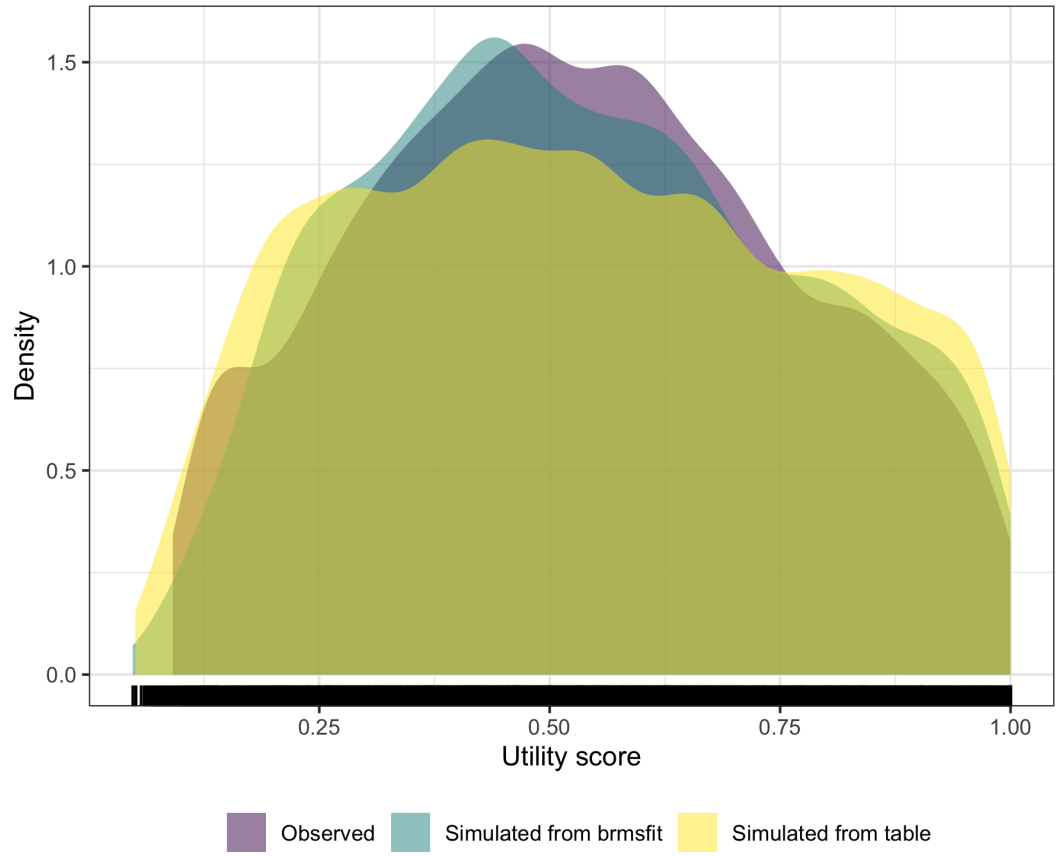


Figure 13: CHU9D linear mixed model with complementary log log transformation comparative densities of observed data and predictions using sampled model parameter values

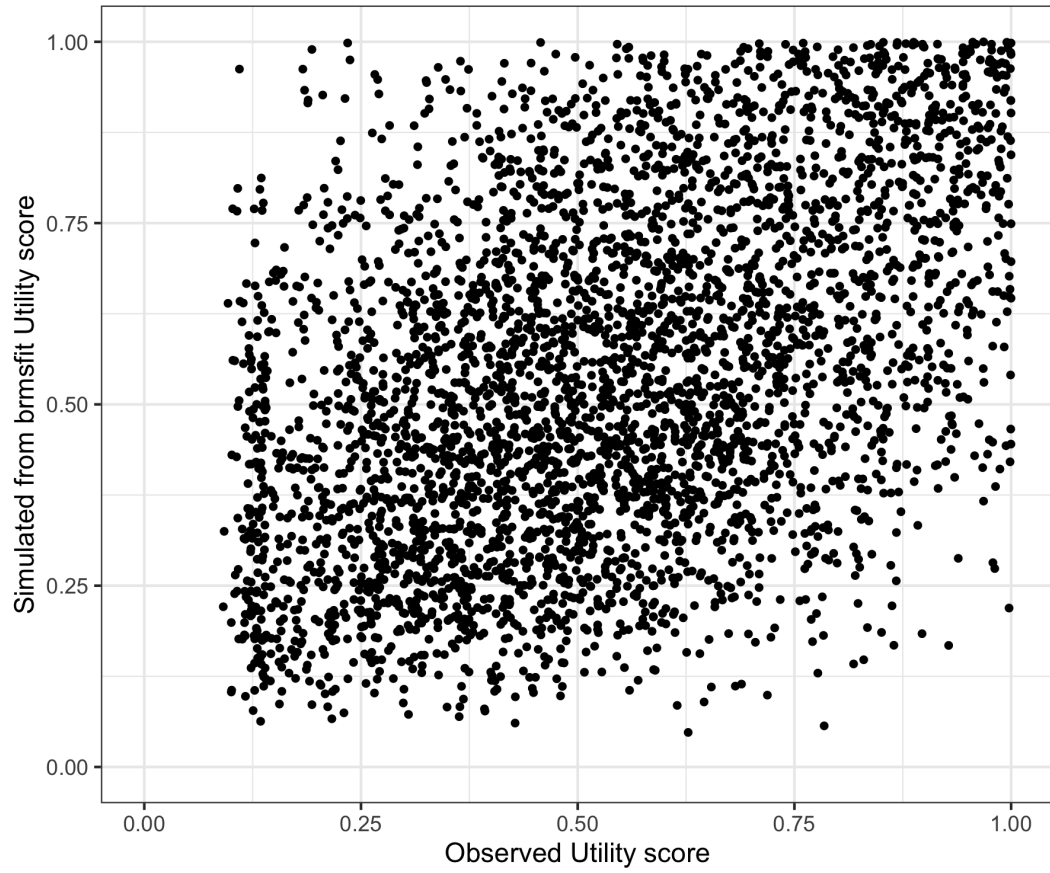


Figure 14: CHU9D linear mixed model with complementary log log transformation comparative scatter plot of observed and predictions using sampled model parameter values

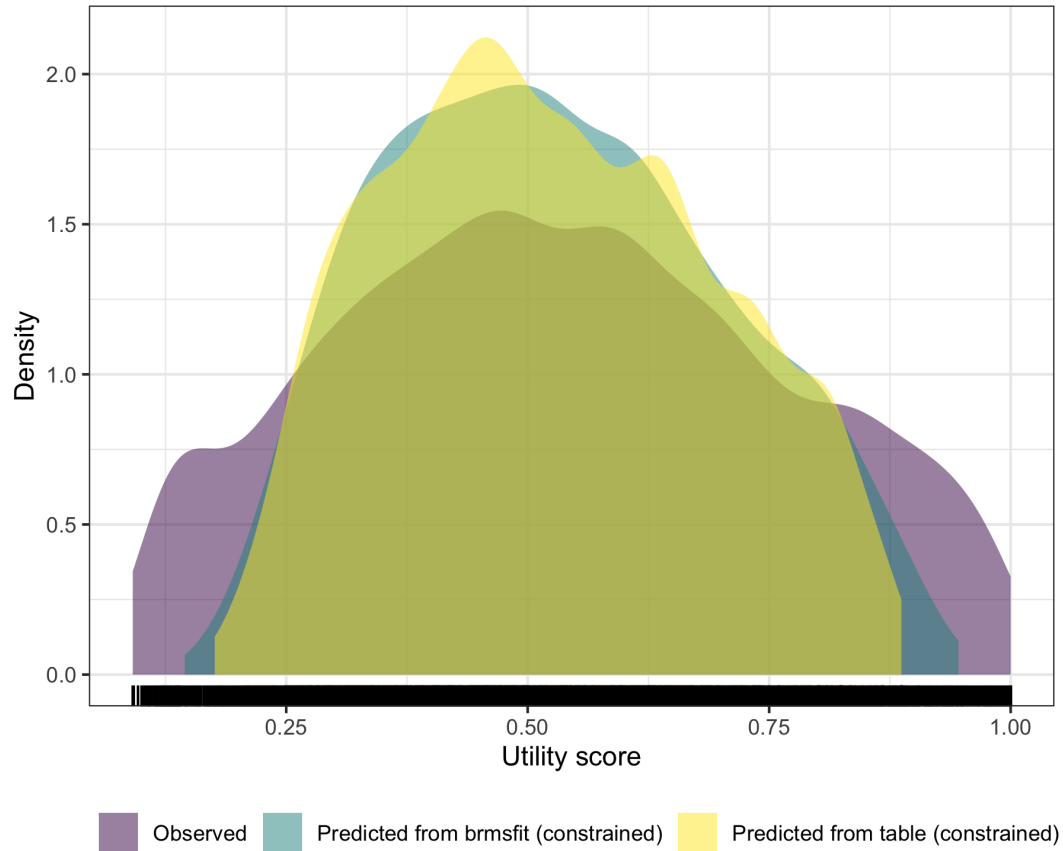


Figure 15: CHU9D linear mixed model with complementary log log transformation comparative densities of observed data and predictions using mean model parameter values and transformation of out of range predictions to upper and lower bounds

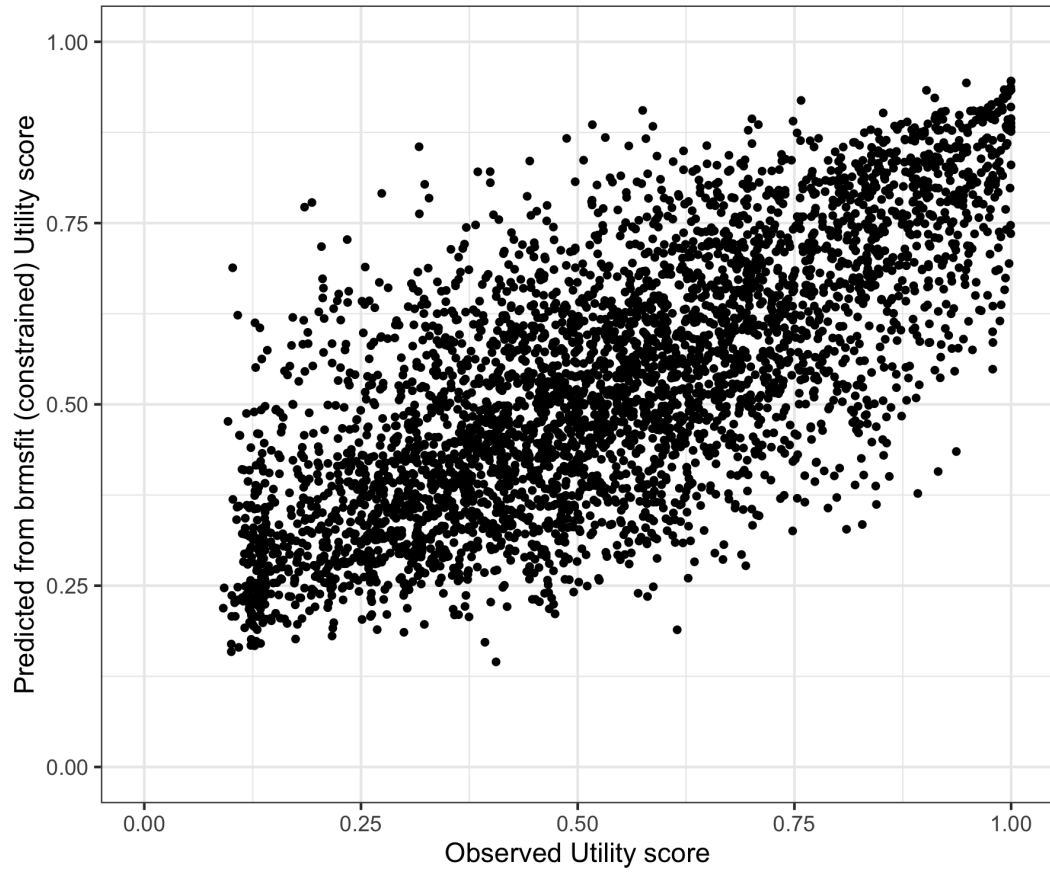


Figure 16: CHU9D linear mixed model with complementary log log transformation comparative scatter plot of observed and predictions using mean model parameter values and transformation of out of range predictions to upper and lower bounds

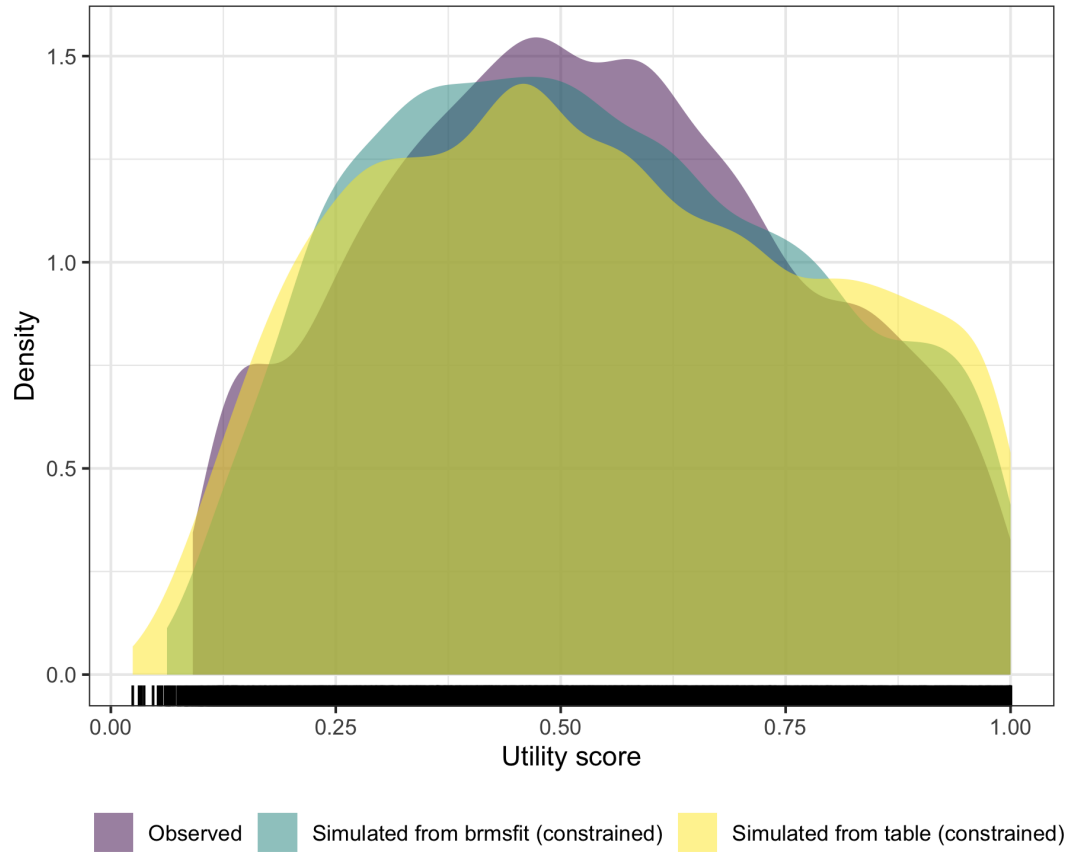


Figure 17: CHU9D linear mixed model with complementary log log transformation comparative densities of observed data and predictions using sampled model parameter values and transformation of out of range predictions to upper and lower bounds

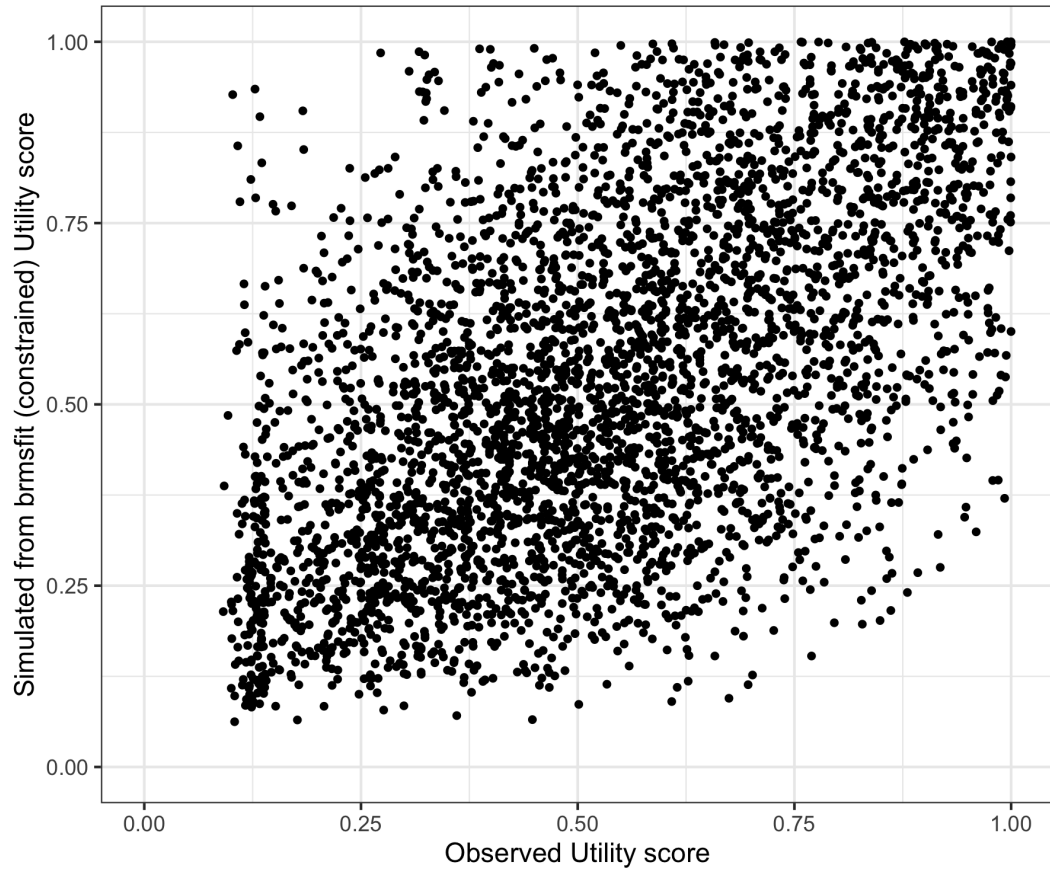


Figure 18: CHU9D linear mixed model with complementary log log transformation comparative scatter plot of observed and predictions using sampled model parameter values and transformation of out of range predictions to upper and lower bounds

3 CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link

This model predicts values at two timepoints for AQOL-6D (weighted total). The predictor variables are baseline values and subsequent changes in - CHU9D (Child Health Utility (9 Dimension) total score); - K10 (Kessler Psychological Distress Scale (10 Item) (multiplied by 0.01)); - dage (age); - dgenderMale (); and - dgenderOther (). The catalogue reference for this model is CHU9D_K10_1_GLM_GSN_LOG.

Table 5: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link

Parameter	Estimate	Est.Error	l-95% CI	u-95% CI	Rhat	Bulk_ESS	Tail_ESS
Group-Level Effects:							
fkClientID (Number of levels: 3963)							
sd(Intercept)	0.03	0.02	0.00	0.06	1.00	574	1 116
Population-Level Effects:							
Intercept	-0.50	0.04	-0.58	-0.43	1.00	9 105	6 739
CHU9D	0.79	0.03	0.74	0.84	1.00	9 299	6 209
K10_scaled	-1.92	0.07	-2.06	-1.79	1.00	9 237	5 684
dage	-0.00	0.00	-0.01	-0.00	1.00	9 328	5 851
dgenderMale	0.01	0.01	-0.01	0.03	1.00	16 675	5 550
dgenderOther	-0.00	0.03	-0.07	0.06	1.00	13 690	5 745
Family Specific Parameters:							
sigma	0.16	0.00	0.15	0.16	1.00	1 477	1 885

Formula: AQOL6D ~CHU9D + K10_scaled + dage + dgender + (1 | fkClientID)

Family: gaussian

Links: mu = log; sigma = identity

Data: NULL (Number of observations: 3963)

Draws: 4 chains, each with iter = 4000; warmup = 2000; thin = 1;

total post-warmup draws = 8000

Draws were sampled using sample(hmc). For each parameter, Bulk_ESS and Tail_ESS are effective sample size measures, and Rhat is the potential scale reduction factor on split chains (at convergence, Rhat = 1).

Table 6: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link model performance parameters

Parameter*	Estimate	SE	95CI
R2	0.53	0.01	0.513 , 0.552
RMSE	0.22	0.00	0.218 , 0.222

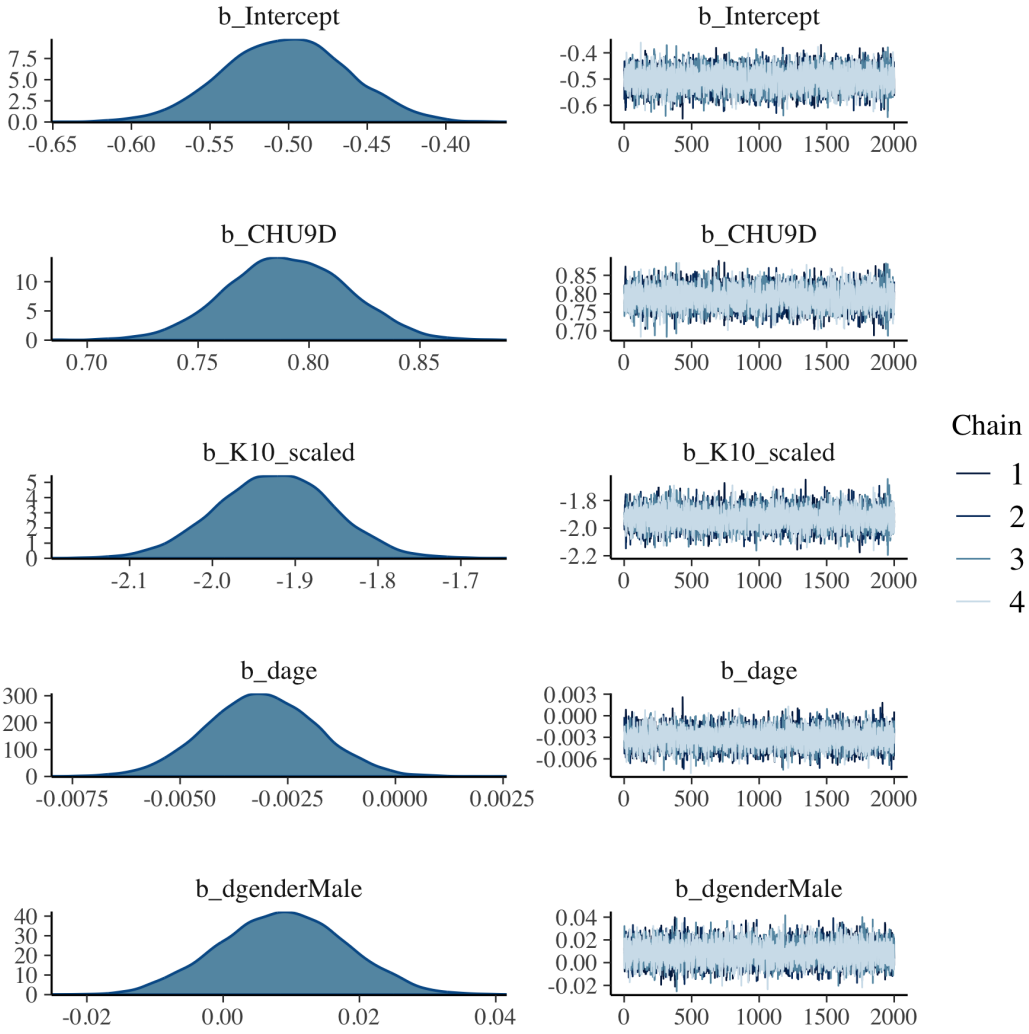


Figure 19: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link population level effects

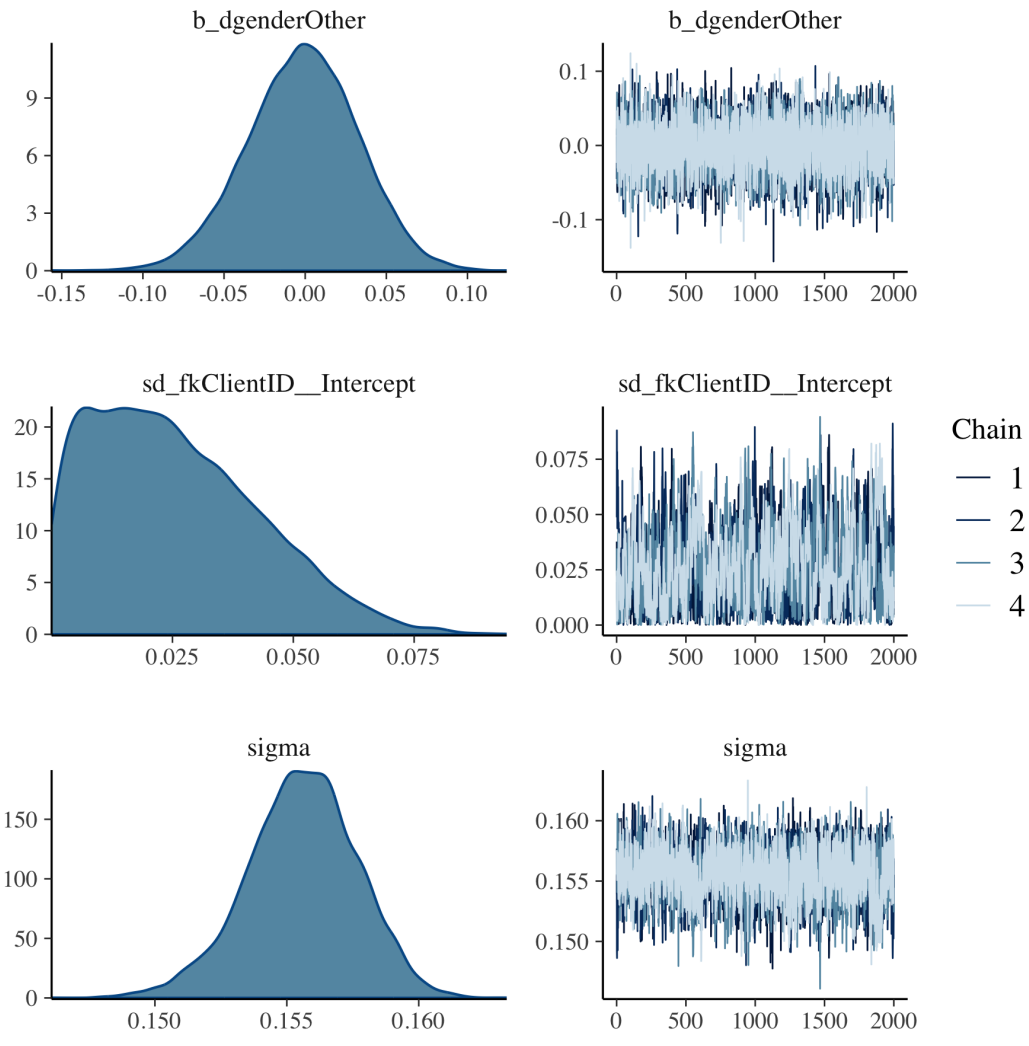


Figure 20: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link group level effects

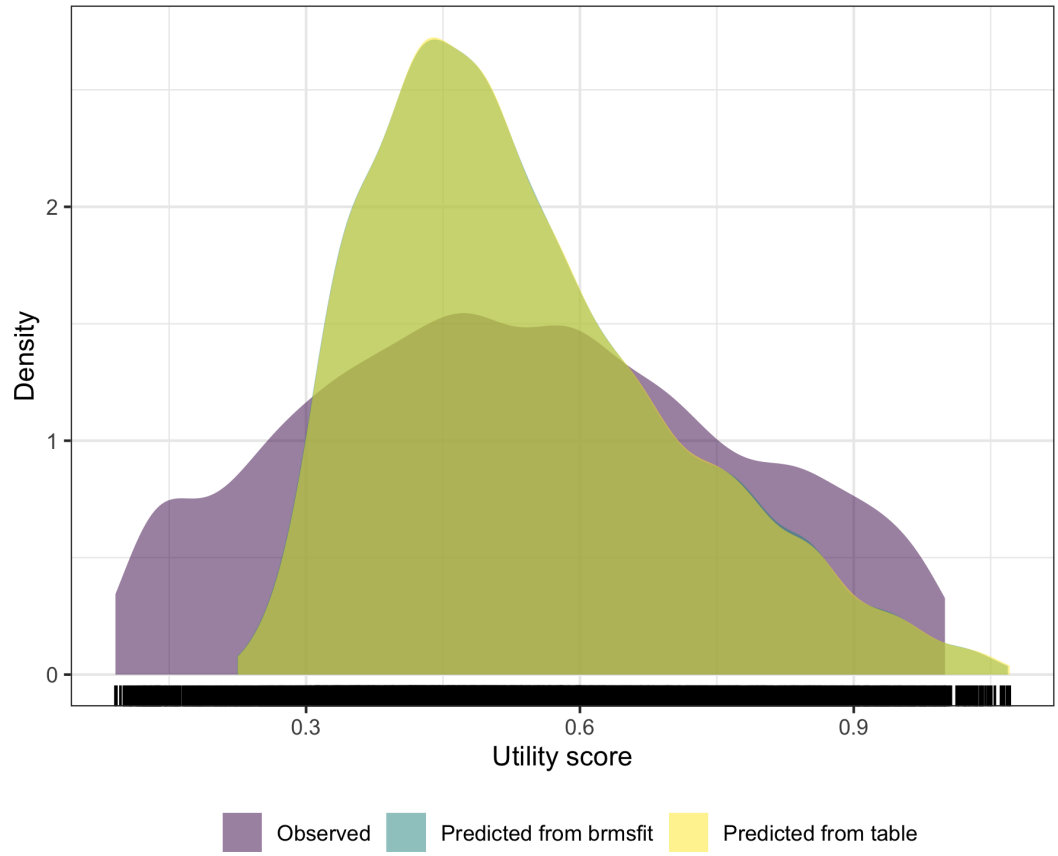


Figure 21: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link comparative densities of observed data and predictions using mean model parameter values

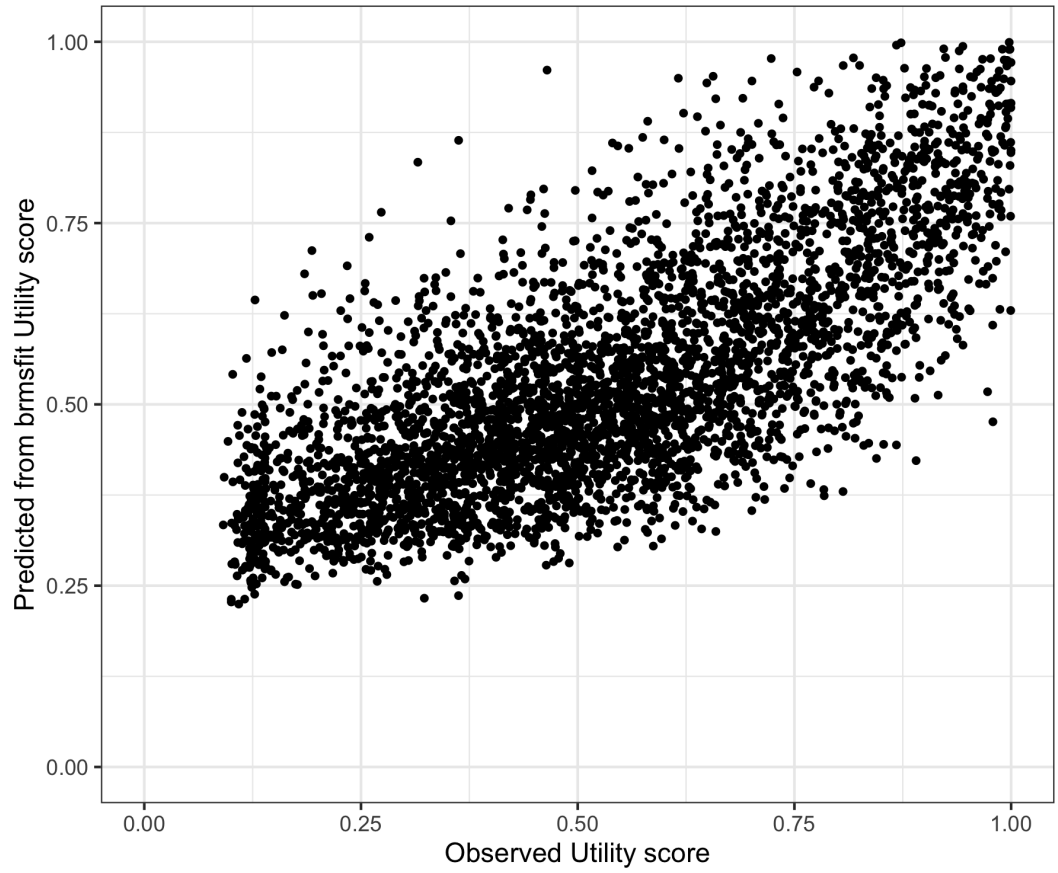


Figure 22: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link comparative scatter plot of observed and predictions using mean model parameter values

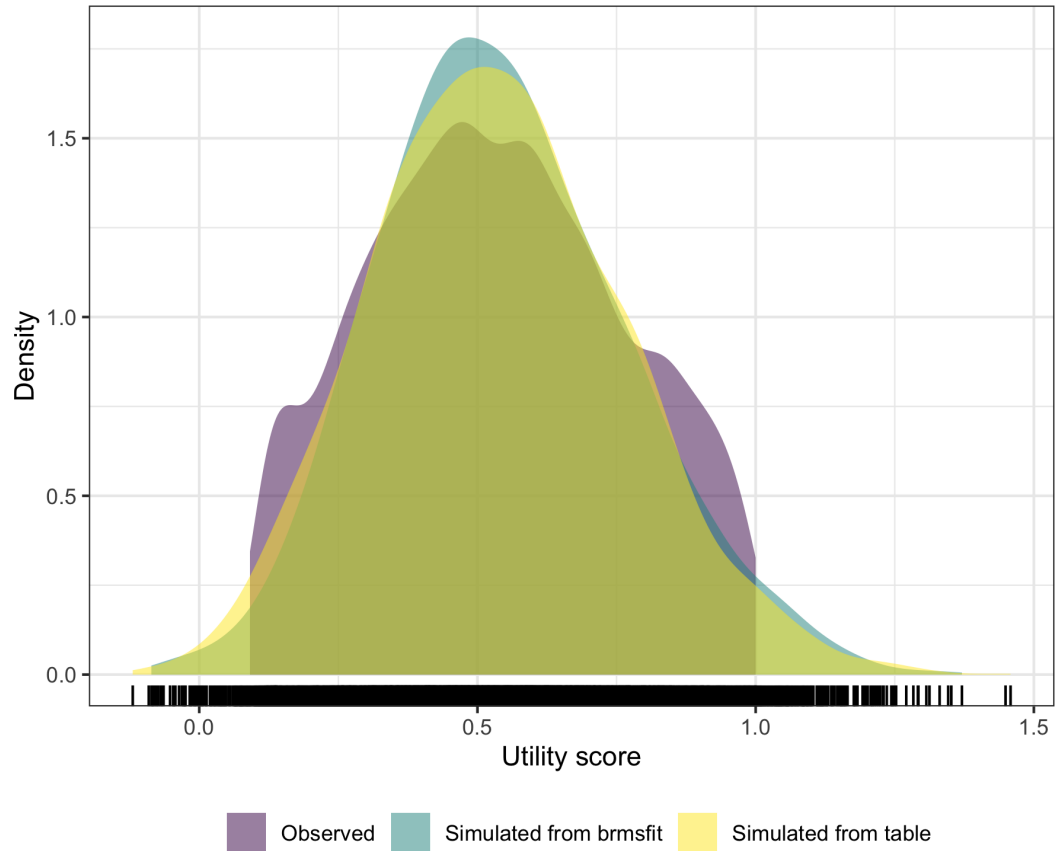


Figure 23: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link comparative densities of observed data and predictions using sampled model parameter values

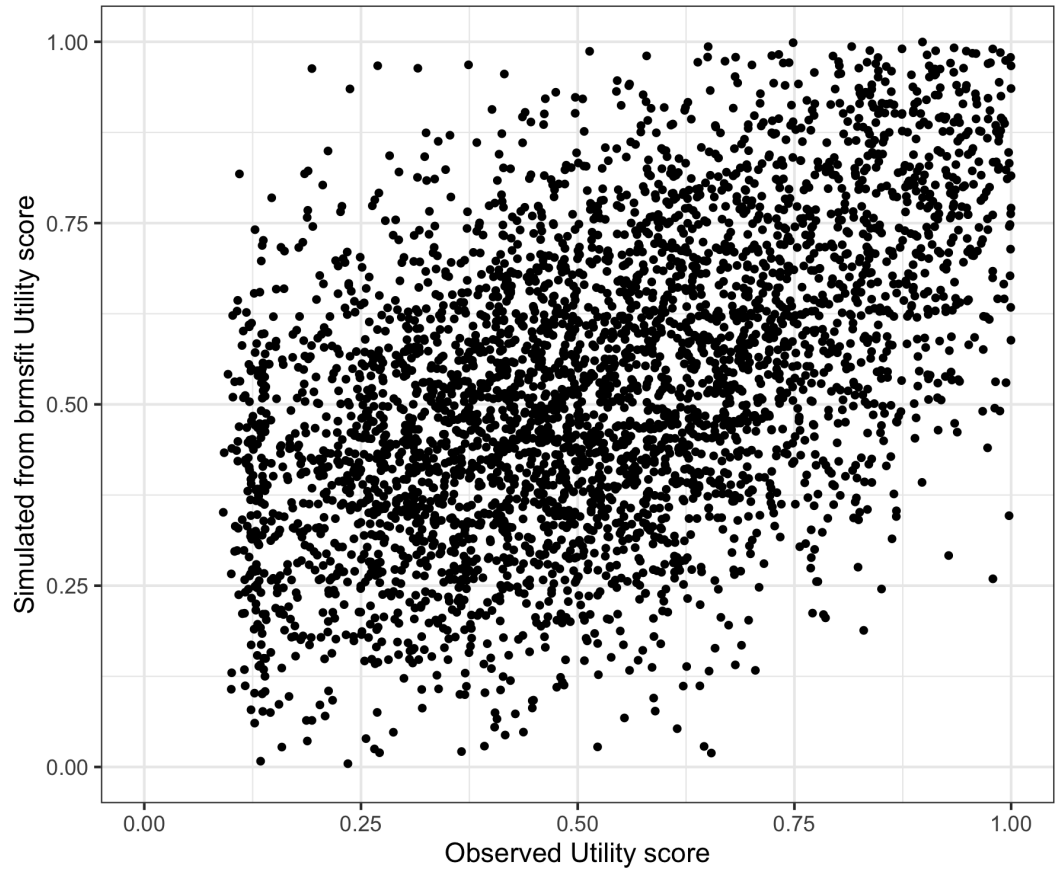


Figure 24: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link comparative scatter plot of observed and predictions using sampled model parameter values

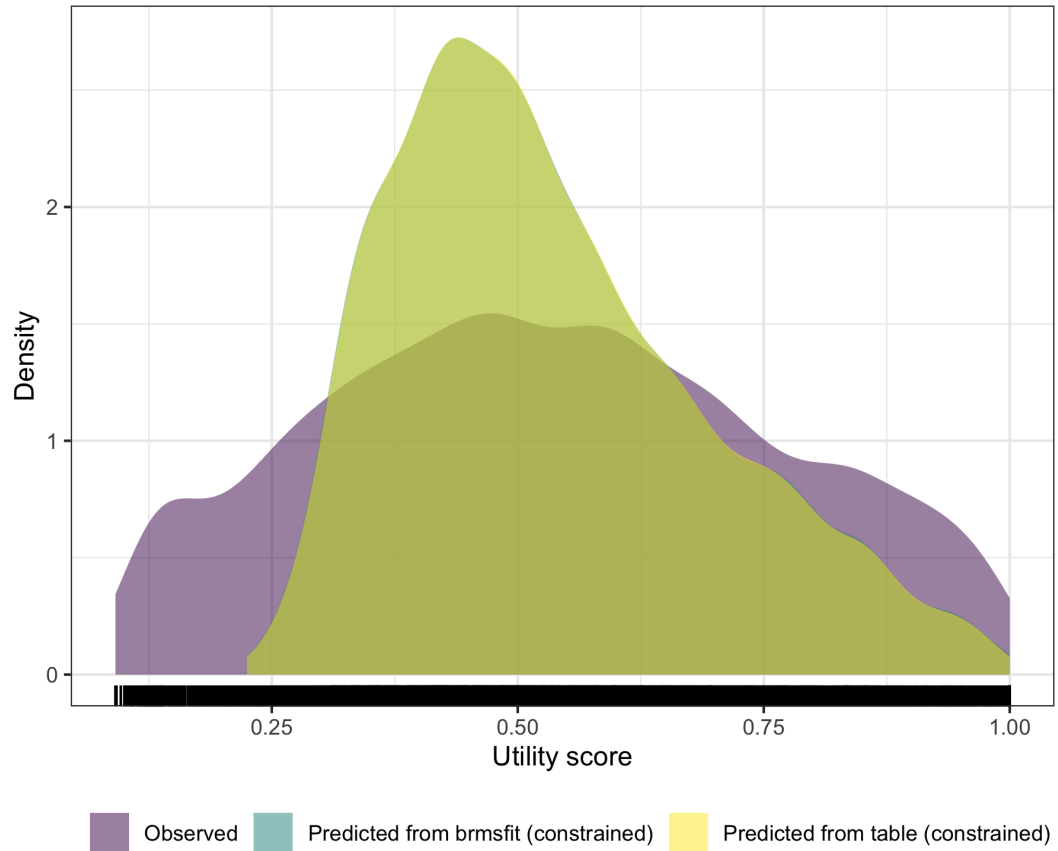


Figure 25: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link comparative densities of observed data and predictions using mean model parameter values and transformation of out of range predictions to upper and lower bounds

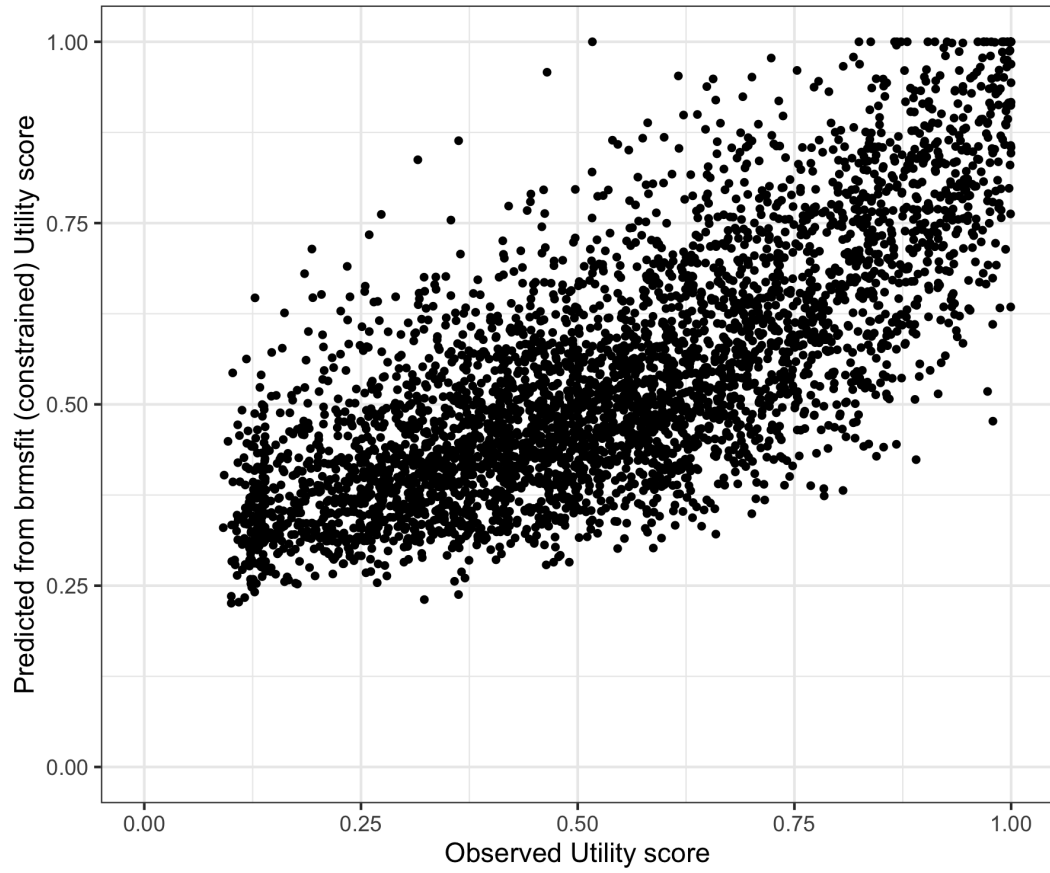


Figure 26: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link comparative scatter plot of observed and predictions using mean model parameter values and transformation of out of range predictions to upper and lower bounds

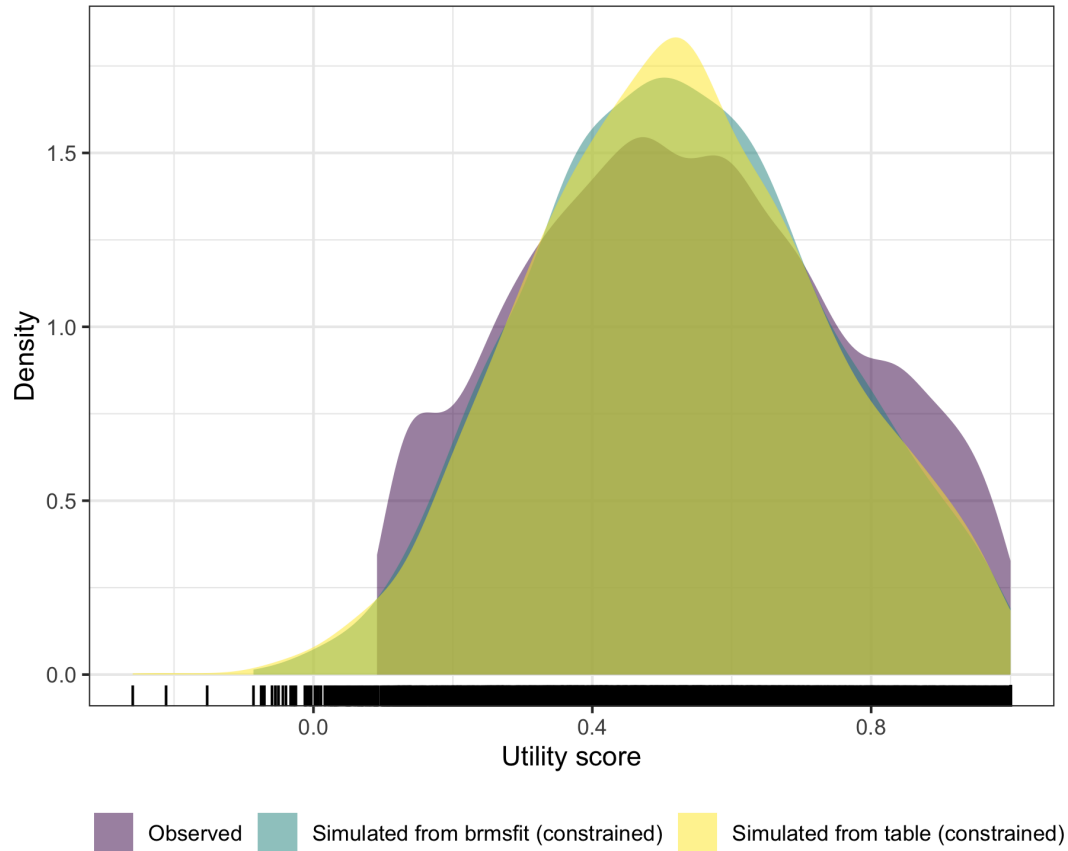


Figure 27: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link comparative densities of observed data and predictions using sampled model parameter values and transformation of out of range predictions to upper and lower bounds

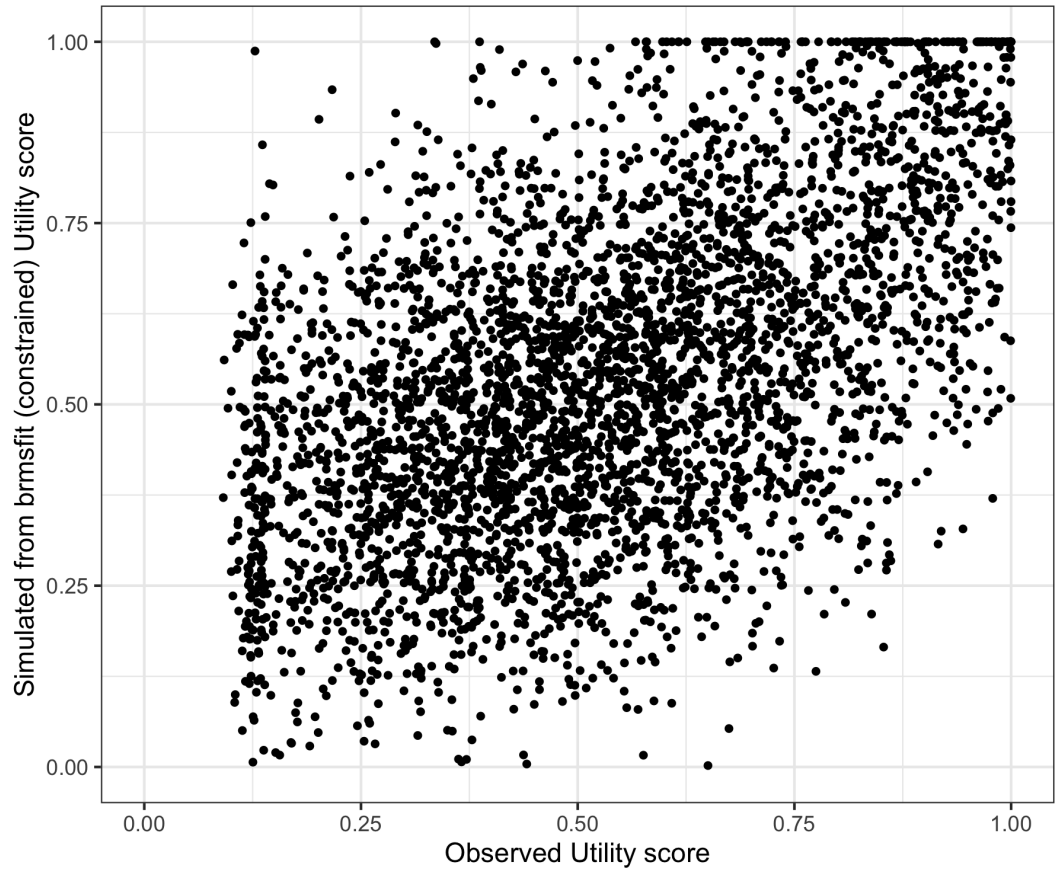


Figure 28: CHU9D with K10 generalised linear mixed model with Gaussian distribution and log link comparative scatter plot of observed and predictions using sampled model parameter values and transformation of out of range predictions to upper and lower bounds

4 CHU9D with K10 linear mixed model with complementary log log transformation

This model predicts values at two timepoints for AQOL-6D (weighted total). The predictor variables are baseline values and subsequent changes in - CHU9D (Child Health Utility (9 Dimension) total score); - K10 (Kessler Psychological Distress Scale (10 Item) (multiplied by 0.01)); - dage (age); - dgenderMale (); and - dgenderOther (). The catalogue reference for this model is CHU9D_K10_1_OLS_CLL.

Warning: Parts of the model have not converged (some Rhats are > 1.05). Be careful when analysing the results! We recommend running more iterations.

Warning: There were 121 divergent transitions after warmup. Increasing adapt_delta above 0.99 may help. See <http://mc-stan.org/misc/warnings>.

Table 7: CHU9D with K10 linear mixed model with complementary log log transformation

Parameter	Estimate	Est.Error	l-95% CI	u-95% CI	Rhat	Bulk_ESS	Tail_ESS
Group-Level Effects:							
fkClientID (Number of levels: 3963)							
sd(Intercept)	0.30	0.15	0.02	0.48	1.53	7	65
Population-Level Effects:							
Intercept	0.04	0.07	-0.10	0.19	1.00	5 152	6 034
CHU9D	1.54	0.05	1.44	1.64	1.00	4 979	5 203
K10_scaled	-3.60	0.13	-3.85	-3.34	1.00	5 043	5 727
dage	-0.01	0.00	-0.02	-0.01	1.00	6 650	5 772
dgenderMale	0.04	0.02	0.01	0.08	1.00	5 736	5 500
dgenderOther	0.03	0.06	-0.08	0.14	1.00	5 685	5 279
Family Specific Parameters:							
sigma	0.42	0.10	0.24	0.54	1.52	7	61

Formula: AQOL6D_CLL ~CHU9D + K10_scaled + dage + dgender + (1 | fkClientID)

Family: gaussian

Links: mu = identity; sigma = identity

Data: NULL (Number of observations: 3963)

Draws: 4 chains, each with iter = 4000; warmup = 2000; thin = 1;

total post-warmup draws = 8000

Draws were sampled using sample(hmc). For each parameter, Bulk_ESS and Tail_ESS are effective sample size measures, and Rhat is the potential scale reduction factor on split chains (at convergence, Rhat = 1).

Table 8: CHU9D with K10 linear mixed model with complementary log log transformation model performance parameters

Parameter*	Estimate	SE	95CI
R2	0.71	0.13	0.531 , 0.905
RMSE	1.07	0.02	1.045 , 1.087

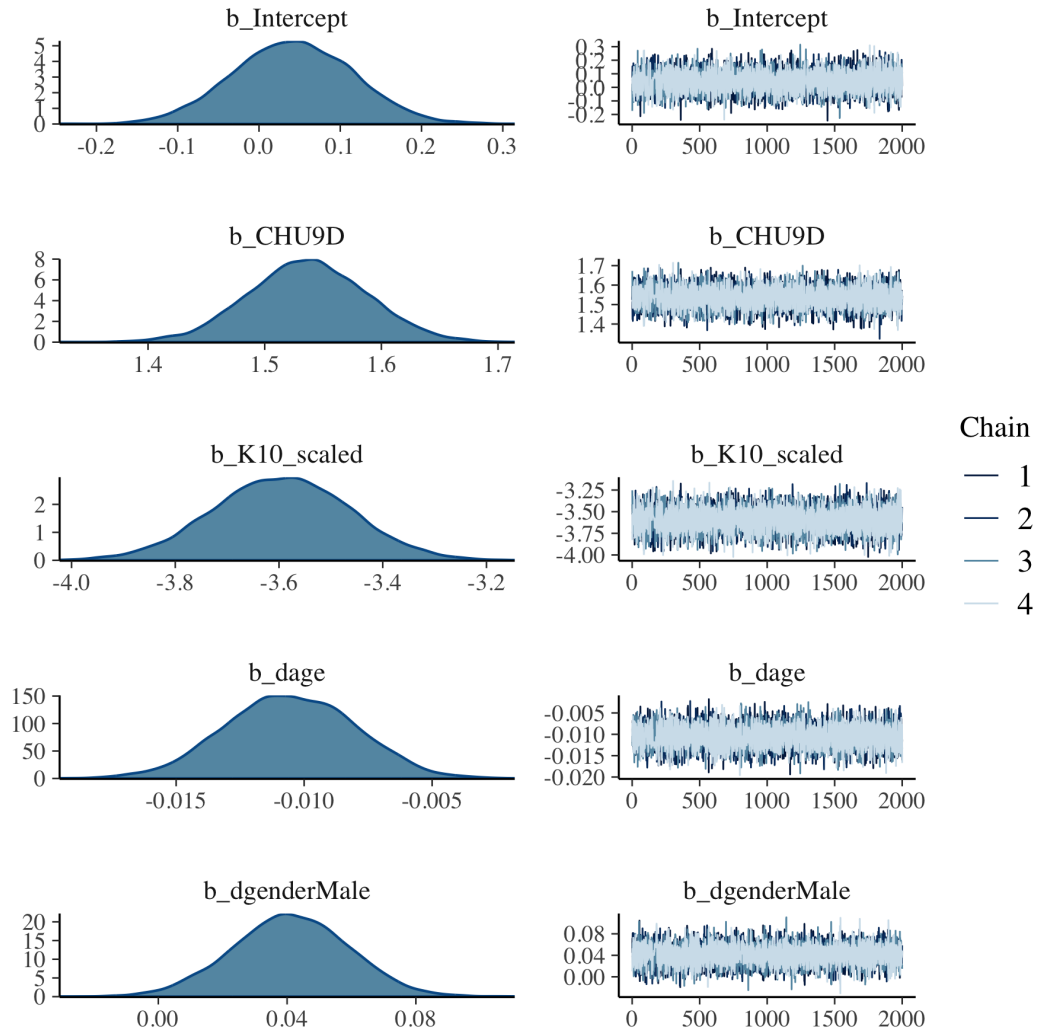


Figure 29: CHU9D with K10 linear mixed model with complementary log log transformation population level effects

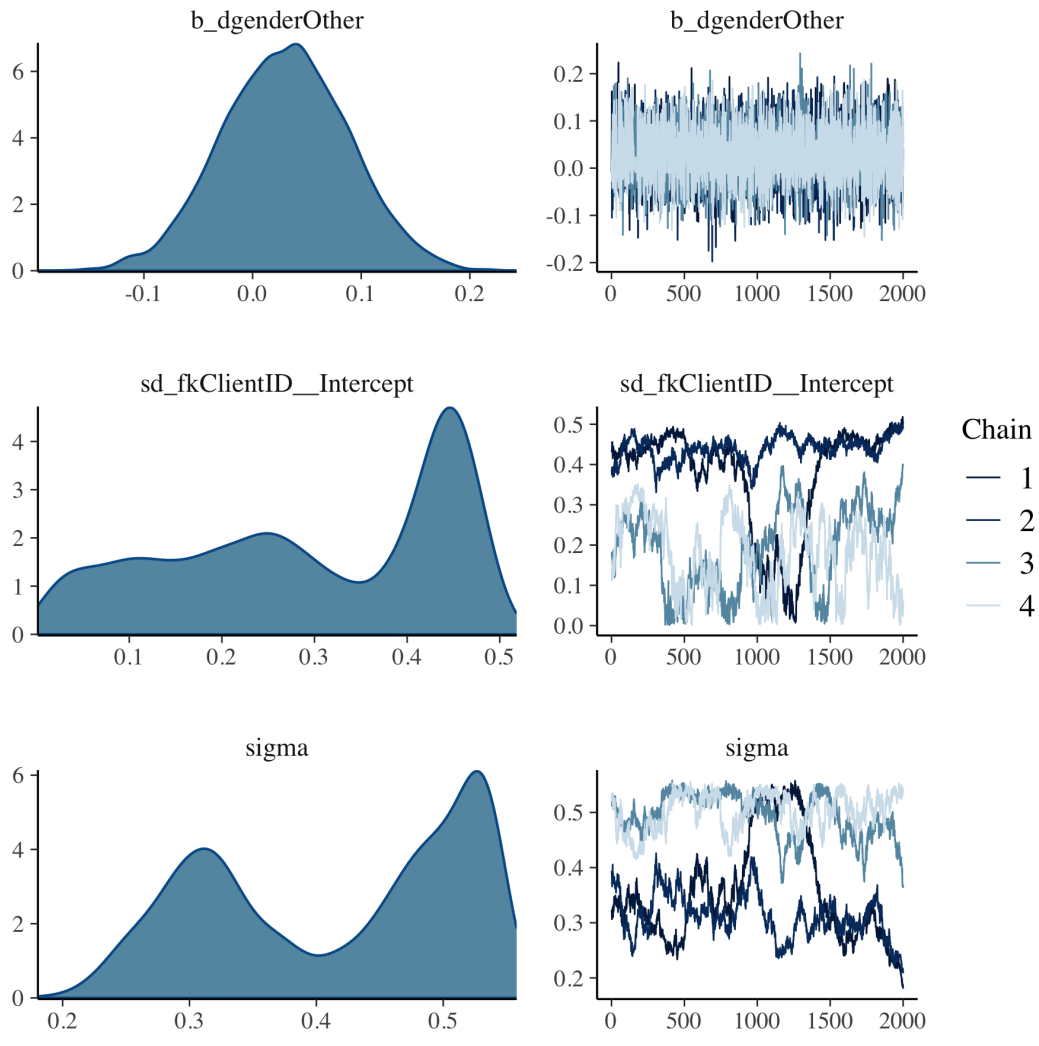


Figure 30: CHU9D with K10 linear mixed model with complementary log log transformation group level effects

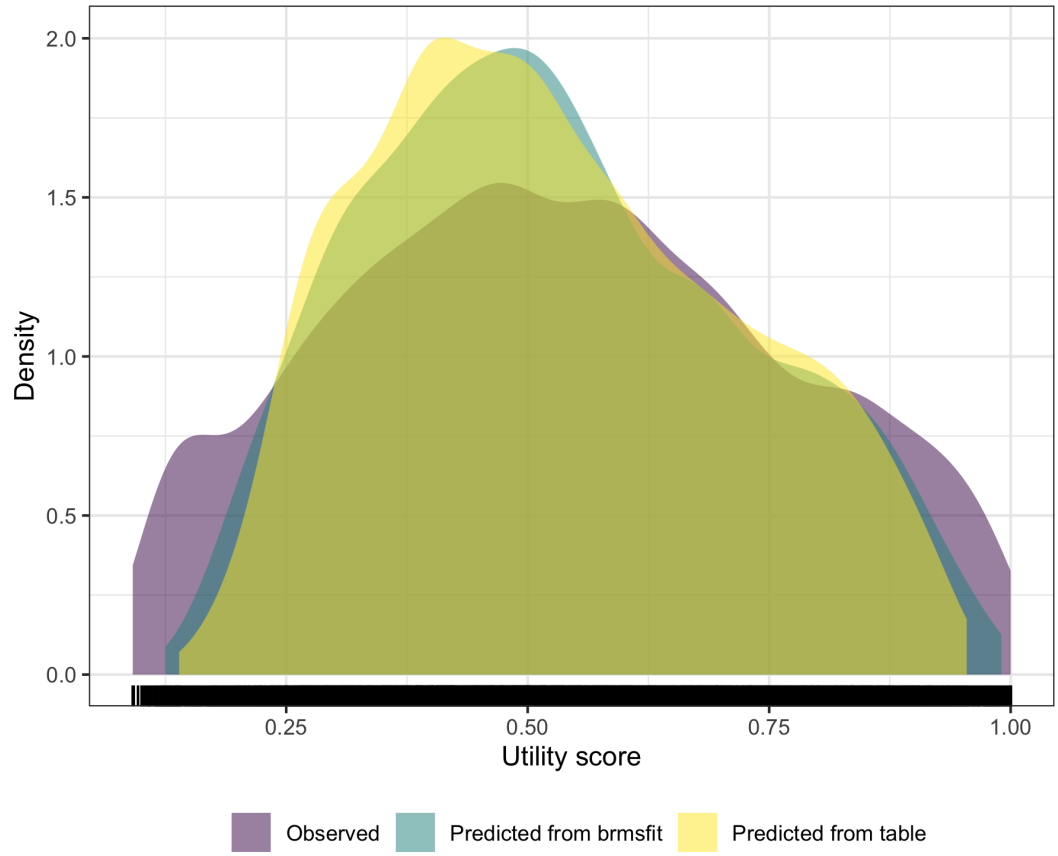


Figure 31: CHU9D with K10 linear mixed model with complementary log log transformation comparative densities of observed data and predictions using mean model parameter values

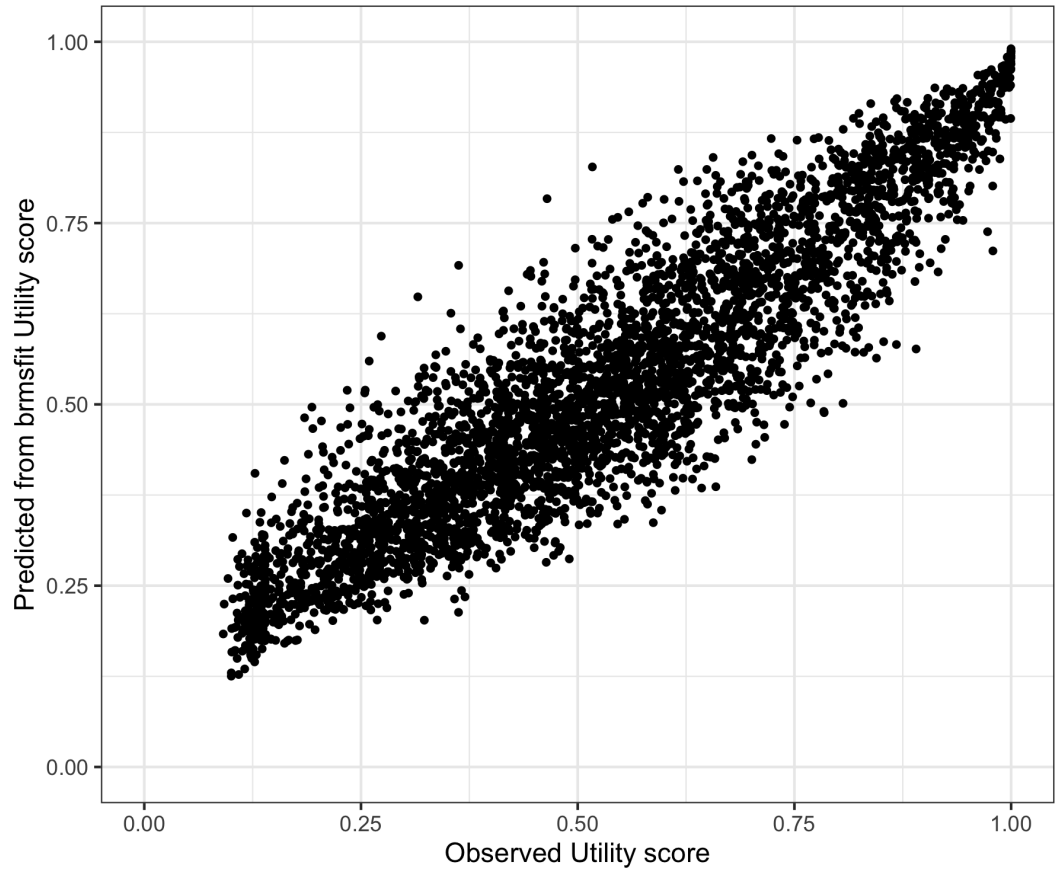


Figure 32: CHU9D with K10 linear mixed model with complementary log log transformation comparative scatter plot of observed and predictions using mean model parameter values

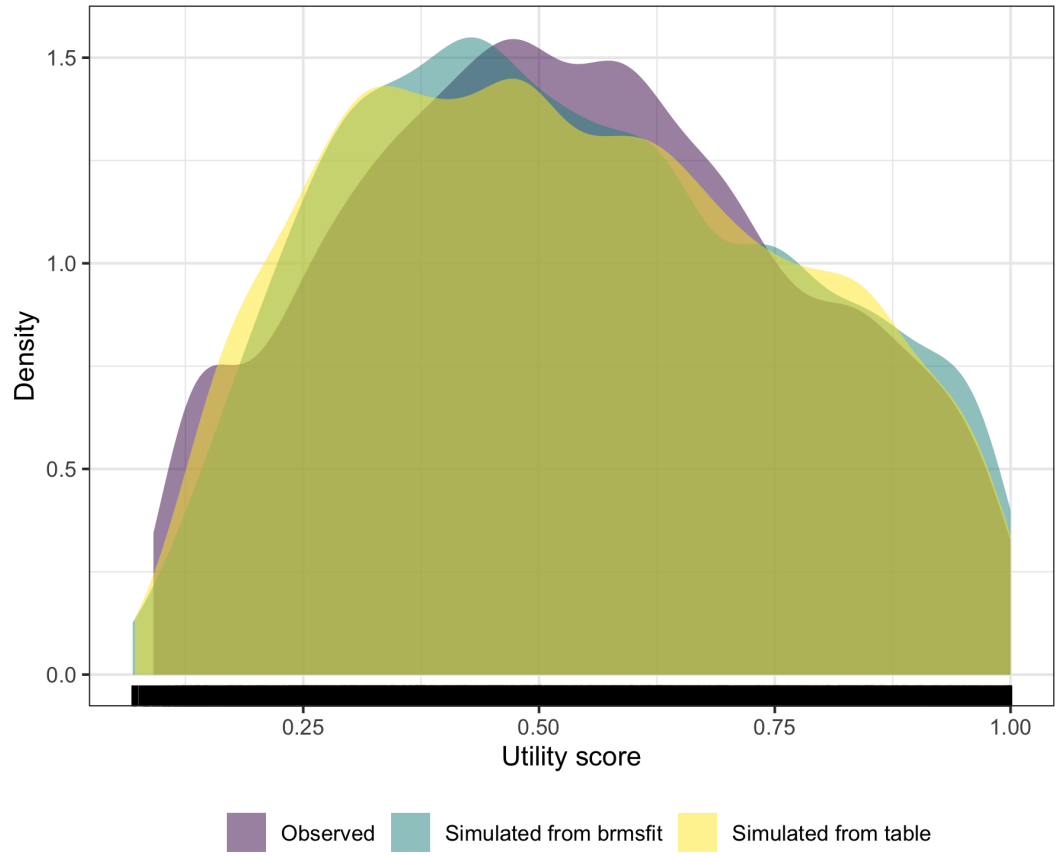


Figure 33: CHU9D with K10 linear mixed model with complementary log log transformation comparative densities of observed data and predictions using sampled model parameter values

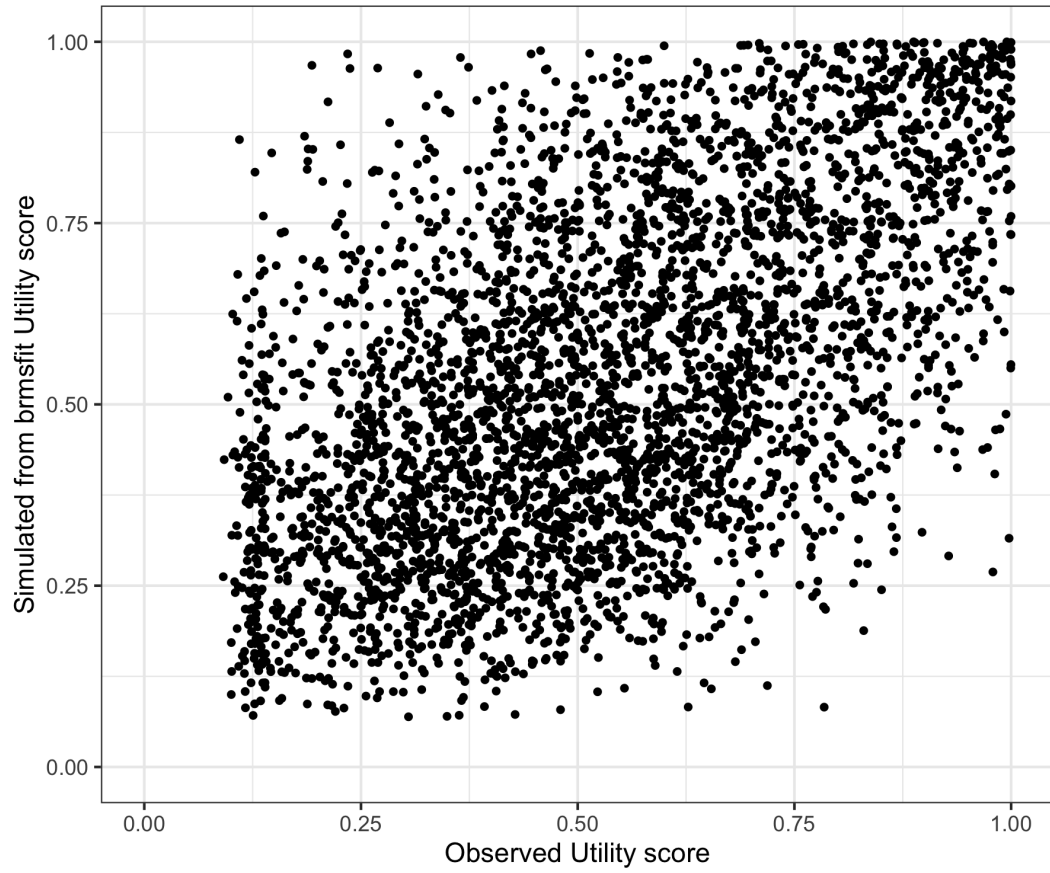


Figure 34: CHU9D with K10 linear mixed model with complementary log log transformation comparative scatter plot of observed and predictions using sampled model parameter values

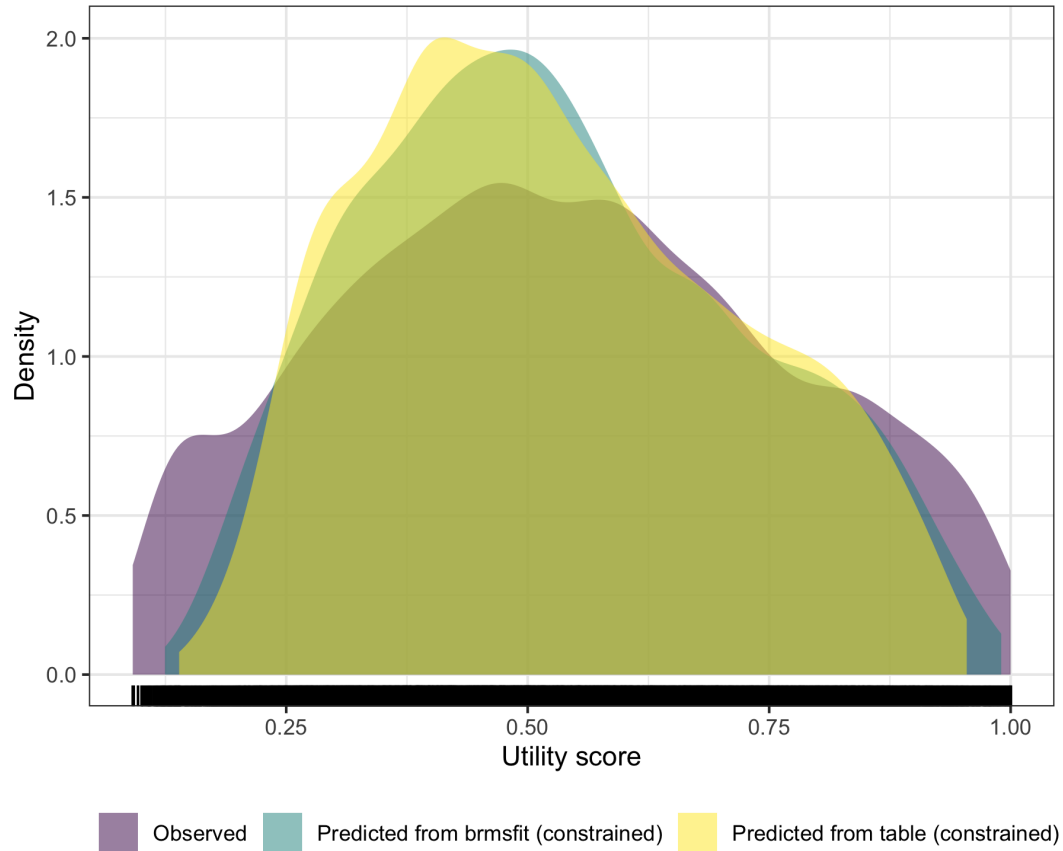


Figure 35: CHU9D with K10 linear mixed model with complementary log log transformation comparative densities of observed data and predictions using mean model parameter values and transformation of out of range predictions to upper and lower bounds

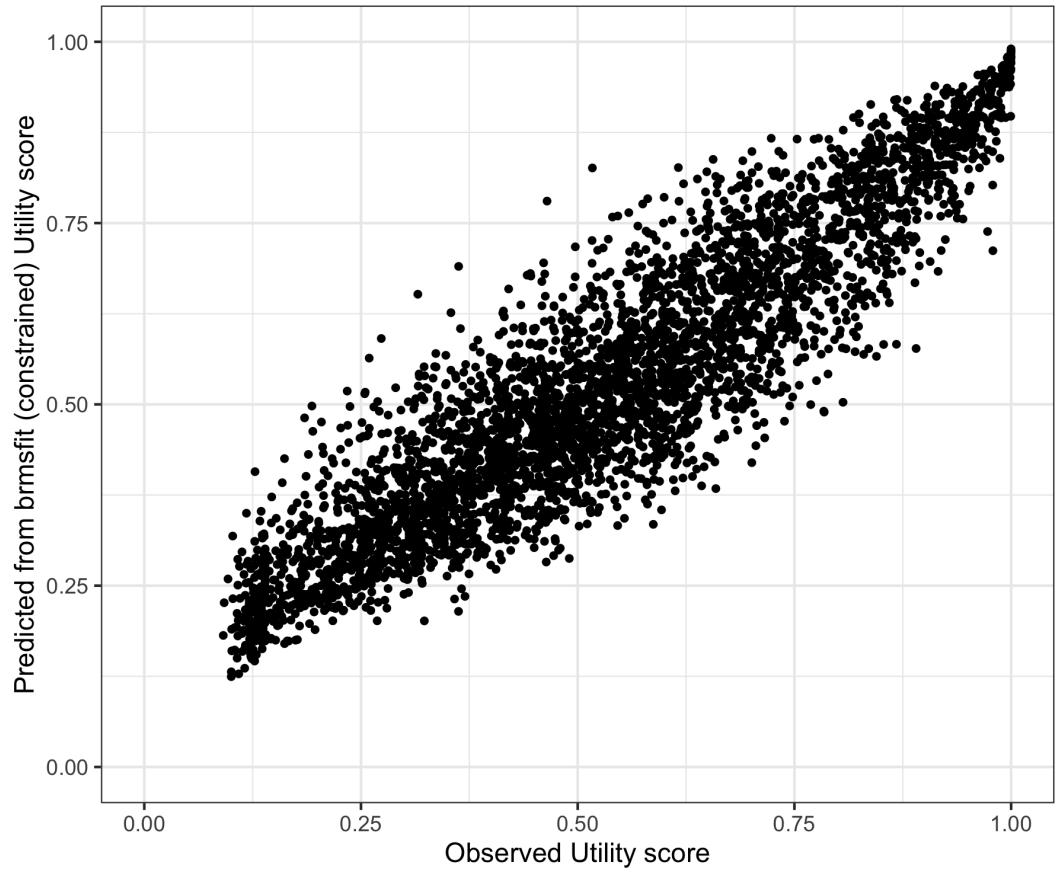


Figure 36: CHU9D with K10 linear mixed model with complementary log log transformation comparative scatter plot of observed and predictions using mean model parameter values and transformation of out of range predictions to upper and lower bounds

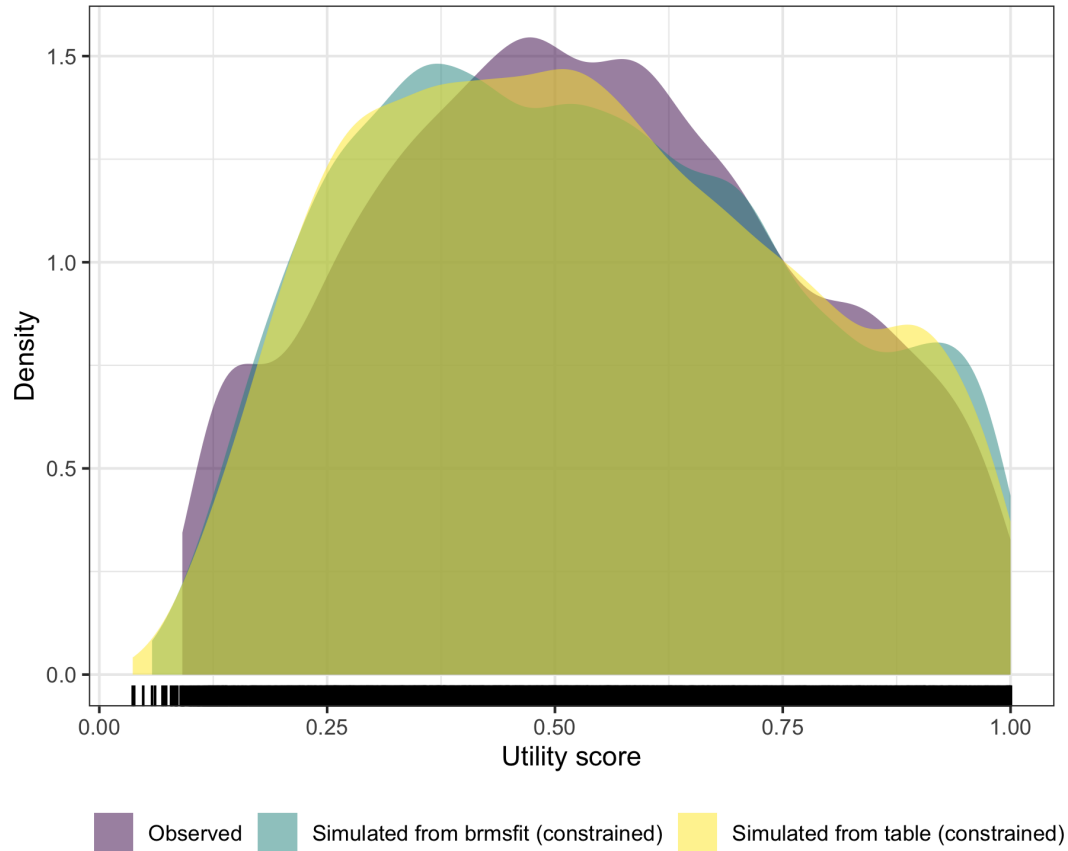


Figure 37: CHU9D with K10 linear mixed model with complementary log log transformation comparative densities of observed data and predictions using sampled model parameter values and transformation of out of range predictions to upper and lower bounds

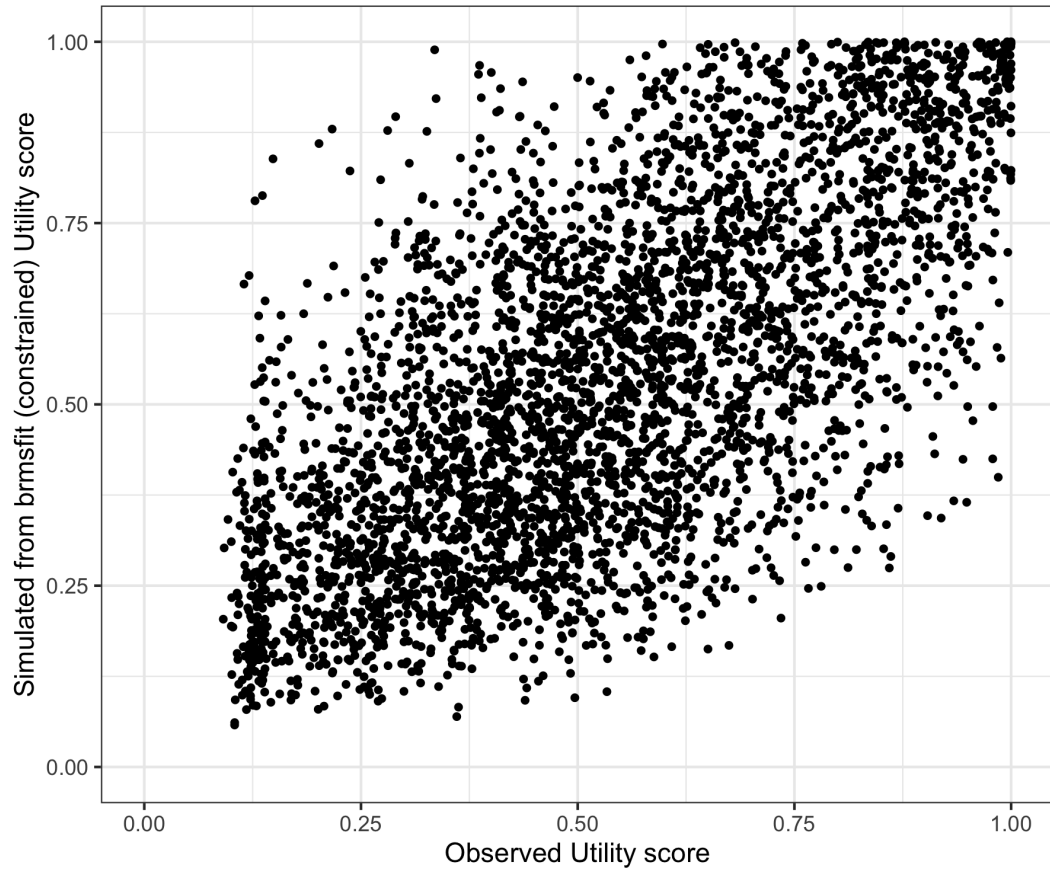


Figure 38: CHU9D with K10 linear mixed model with complementary log log transformation comparative scatter plot of observed and predictions using sampled model parameter values and transformation of out of range predictions to upper and lower bounds